



Daily MTM Report

Daily summary for: 26/04/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 14/06/2010 Foreign Exchange Future			7.41140	7.49060		14.09	148,554,101.60	20,044	256,862.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		9.00000	6,000	18.29	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		918.00000	995,000	18.29	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	41.13	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,659.00000	8,739,000	41.13	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	39.25	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,659.00000	6,739,000	39.25	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,341.00000	3,261,000	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	41.13	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,709.00000	8,789,000	41.13	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	39.32	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,709.00000	6,789,000	39.32	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,291.00000	3,211,000	26.14	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	26.14	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	41.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,809.00000	8,889,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,109.00000	9,189,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,309.00000	9,389,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	40.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,309.00000	7,389,000	40.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,309.00000	3,389,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,259.00000	9,339,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	40.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,259.00000	7,339,000	40.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,259.00000	3,339,000	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,741.00000	1,661,000	20.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	20.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,741.00000	2,661,000	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,209.00000	9,289,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	40.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,209.00000	7,289,000	40.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		9,009.00000	9,089,000	41.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		9,059.00000	9,139,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,959.00000	9,039,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	39.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,959.00000	7,039,000	39.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		179.00000	137,000	14.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		138.00000	176,000	14.30	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,042.00000	963,000	17.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		1.00000	2,000	17.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,041.00000	1,961,000	22.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	22.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,041.00000	2,961,000	27.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	27.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,859.00000	8,939,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	39.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,859.00000	6,939,000	39.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,142.00000	1,063,000	17.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		1.00000	2,000	17.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,141.00000	2,061,000	22.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	22.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,141.00000	3,061,000	27.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	27.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	41.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,759.00000	8,839,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		311.00000	250,000	14.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		70.00000	89,000	14.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,241.00000	1,162,000	18.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		0.00000	1,000	18.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,241.00000	3,161,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	39.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,809.00000	6,889,000	39.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	36.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,309.00000	5,389,000	36.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		12.00000	9,000	17.87	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		821.00000	898,000	17.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		275.00000	217,000	14.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		84.00000	106,000	14.41	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,191.00000	1,112,000	17.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		0.00000	1,000	17.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,191.00000	2,111,000	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,191.00000	3,111,000	27.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	27.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		8.00000	5,000	18.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		967.00000	1,044,000	18.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3.00000	2,000	19.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,262.00000	1,341,000	19.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	39.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,109.00000	7,189,000	39.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		7,059.00000	7,139,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		4,059.00000	4,139,000	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		7,009.00000	7,089,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		4.00000	3,000	19.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,213.00000	1,292,000	19.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		797.00000	719,000	16.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		6.00000	8,000	16.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,791.00000	1,711,000	20.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	20.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,791.00000	2,711,000	26.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	26.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		7.00000	5,000	18.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,016.00000	1,094,000	18.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		153.00000	118,000	14.51	0.00	0	7,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		162.00000	207,000	14.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		1,991.00000	1,911,000	22.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	22.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		2,991.00000	2,911,000	27.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	27.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	37.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,559.00000	5,639,000	37.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	34.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,559.00000	4,639,000	34.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	31.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,559.00000	3,639,000	31.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		6.00000	4,000	18.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,065.00000	1,143,000	18.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		132.00000	101,000	14.72	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		191.00000	240,000	14.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		943.00000	865,000	16.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		2.00000	4,000	16.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		1,941.00000	1,861,000	21.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	21.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		2,941.00000	2,861,000	27.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	27.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	37.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,609.00000	5,689,000	37.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	34.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,609.00000	4,689,000	34.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,609.00000	3,689,000	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		5.00000	3,000	19.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,114.00000	1,192,000	19.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		894.00000	816,000	16.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		3.00000	5,000	16.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,891.00000	1,811,000	21.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	21.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,891.00000	2,811,000	26.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	26.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	37.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,659.00000	5,739,000	37.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	31.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,659.00000	3,739,000	31.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		4.00000	3,000	19.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,163.00000	1,242,000	19.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		845.00000	768,000	16.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		4.00000	7,000	16.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,841.00000	1,761,000	21.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	21.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,841.00000	2,761,000	26.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	26.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	37.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,809.00000	5,889,000	37.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	35.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,809.00000	4,889,000	35.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	32.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,809.00000	3,889,000	32.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3.00000	2,000	19.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,312.00000	1,391,000	19.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		61.00000	45,000	15.77	0.00	0	21,795.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		370.00000	434,000	15.77	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		701.00000	625,000	16.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		10.00000	14,000	16.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,691.00000	1,611,000	20.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	20.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,691.00000	2,611,000	25.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	25.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		52.00000	38,000	15.98	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		411.00000	477,000	15.98	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		653.00000	578,000	15.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		12.00000	17,000	15.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,641.00000	1,561,000	20.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	20.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,641.00000	2,561,000	25.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	25.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	38.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,909.00000	5,989,000	38.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	33.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,909.00000	3,989,000	33.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2.00000	1,000	20.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,411.00000	1,490,000	20.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		45.00000	33,000	16.19	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		454.00000	522,000	16.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		607.00000	533,000	15.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		16.00000	22,000	15.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,591.00000	1,512,000	19.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	1,000	19.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,591.00000	2,511,000	25.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	25.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	38.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		6,009.00000	6,089,000	38.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		4,009.00000	4,089,000	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	38.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,209.00000	6,289,000	38.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	36.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,209.00000	5,289,000	36.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	33.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,209.00000	4,289,000	33.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	29.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,209.00000	3,289,000	29.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	38.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,159.00000	6,239,000	38.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	36.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,159.00000	5,239,000	36.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	33.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,159.00000	4,239,000	33.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		388.00000	322,000	14.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		47.00000	61,000	14.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,341.00000	1,262,000	18.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		0.00000	1,000	18.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,341.00000	2,261,000	23.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	23.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	38.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,109.00000	6,189,000	38.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	33.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,109.00000	4,189,000	33.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	28.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,109.00000	3,189,000	28.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,610.00000	1,690,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		23.00000	17,000	17.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		632.00000	706,000	17.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		430.00000	361,000	15.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		39.00000	50,000	15.07	0.00	0	3,950.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,391.00000	1,312,000	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		0.00000	1,000	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,391.00000	2,311,000	24.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	24.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	38.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,959.00000	6,039,000	38.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	33.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,959.00000	4,039,000	33.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		38.00000	28,000	16.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		497.00000	567,000	16.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		561.00000	488,000	15.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		20.00000	27,000	15.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,541.00000	1,462,000	19.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	1,000	19.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,541.00000	2,461,000	25.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	25.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	38.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,859.00000	5,939,000	38.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	35.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,859.00000	4,939,000	35.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,859.00000	3,939,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2.00000	1,000	20.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,461.00000	1,540,000	20.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2.00000	2,000	20.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,361.00000	1,441,000	20.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	37.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,509.00000	5,589,000	37.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	34.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,509.00000	4,589,000	34.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2.00000	1,000	20.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,511.00000	1,590,000	20.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		516.00000	444,000	15.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		25.00000	33,000	15.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,491.00000	1,412,000	19.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		0.00000	1,000	19.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	37.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,709.00000	5,789,000	37.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	32.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,709.00000	3,789,000	32.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1.00000	1,000	21.64	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,710.00000	1,790,000	21.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		349.00000	285,000	14.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		58.00000	74,000	14.74	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,291.00000	1,212,000	18.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		0.00000	1,000	18.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,291.00000	2,211,000	23.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	23.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,359.00000	4,439,000	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1.00000	1,000	21.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,760.00000	1,840,000	21.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	21.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,560.00000	1,640,000	21.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		241.00000	186,000	14.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		100.00000	125,000	14.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		8,009.00000	8,089,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	39.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,509.00000	6,589,000	39.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	35.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		5,009.00000	5,089,000	35.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	31.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,509.00000	3,589,000	31.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		993.00000	914,000	17.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		2.00000	3,000	17.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,491.00000	2,411,000	24.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	24.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		3,991.00000	3,911,000	19.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	19.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,259.00000	8,339,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	39.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,759.00000	6,839,000	39.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,759.00000	3,839,000	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		14.00000	10,000	17.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		773.00000	849,000	17.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		748.00000	672,000	16.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		7.00000	11,000	16.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,241.00000	2,161,000	23.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	23.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,741.00000	3,661,000	21.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	21.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1.00000	0,000	22.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,810.00000	1,889,000	22.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		114.00000	86,000	14.93	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		223.00000	275,000	14.93	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	35.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,759.00000	4,839,000	35.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	34.46	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,409.00000	4,489,000	34.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	21.43	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,660.00000	1,740,000	21.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1.00000	0,000	22.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,860.00000	1,939,000	22.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		98.00000	74,000	15.14	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		257.00000	313,000	15.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	35.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,709.00000	4,789,000	35.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	23.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,109.00000	2,189,000	23.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	23.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		2,009.00000	2,089,000	23.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		84.00000	63,000	15.35	0.00	0	17,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		293.00000	352,000	15.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	23.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,159.00000	2,239,000	23.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	23.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,059.00000	2,139,000	23.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		0.00000	0,000	22.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,959.00000	2,039,000	22.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		72.00000	53,000	15.56	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		331.00000	392,000	15.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	36.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		5,059.00000	5,139,000	36.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		20.00000	14,000	17.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		679.00000	753,000	17.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	36.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,259.00000	5,339,000	36.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	29.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,159.00000	3,239,000	29.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	28.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,059.00000	3,139,000	28.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	28.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,959.00000	3,039,000	28.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		10.00000	7,000	18.08	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		869.00000	946,000	18.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	36.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,109.00000	5,189,000	36.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	28.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		3,009.00000	3,089,000	28.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,909.00000	2,989,000	27.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		17.00000	12,000	17.45	0.00	0	135.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		726.00000	801,000	17.45	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	35.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,959.00000	5,039,000	35.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	27.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,859.00000	2,939,000	27.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	27.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,759.00000	2,839,000	27.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	26.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,659.00000	2,739,000	26.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	25.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,559.00000	2,639,000	25.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	25.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,459.00000	2,539,000	25.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	24.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,359.00000	2,439,000	24.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	24.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,259.00000	2,339,000	24.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		28.00000	20,000	16.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		587.00000	659,000	16.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	35.07	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,659.00000	4,739,000	35.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1.00000	0,000	22.48	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,910.00000	1,989,000	22.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	35.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,909.00000	4,989,000	35.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	27.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,809.00000	2,889,000	27.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	26.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,709.00000	2,789,000	26.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	26.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,609.00000	2,689,000	26.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	25.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,409.00000	2,489,000	25.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	24.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,309.00000	2,389,000	24.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,209.00000	2,289,000	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		32.00000	23,000	16.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		541.00000	612,000	16.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	25.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,509.00000	2,589,000	25.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,209.00000	8,289,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,791.00000	3,711,000	21.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	21.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	38.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,259.00000	6,339,000	38.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	34.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,259.00000	4,339,000	34.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	41.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,309.00000	8,389,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	38.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,309.00000	6,389,000	38.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	34.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,309.00000	4,389,000	34.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,691.00000	3,611,000	22.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	22.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,459.00000	8,539,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	38.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,459.00000	6,539,000	38.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	34.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,459.00000	4,539,000	34.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,541.00000	3,461,000	23.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,359.00000	8,439,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	38.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,359.00000	6,439,000	38.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,641.00000	3,561,000	22.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	22.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		10,009.00000	10,089,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,409.00000	8,489,000	41.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	38.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,409.00000	6,489,000	38.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,591.00000	3,511,000	23.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,509.00000	8,589,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,491.00000	3,411,000	24.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	24.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,559.00000	8,639,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	39.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,559.00000	6,639,000	39.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		472.00000	402,000	15.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		31.00000	41,000	15.23	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,441.00000	1,362,000	19.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		0.00000	1,000	19.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,441.00000	2,361,000	24.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	24.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,441.00000	3,361,000	24.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,109.00000	8,189,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,891.00000	3,811,000	20.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	20.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	41.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,159.00000	8,239,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,841.00000	3,761,000	20.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	20.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,609.00000	8,689,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	39.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,609.00000	6,689,000	39.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,391.00000	3,311,000	25.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	25.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		209.00000	158,000	14.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		118.00000	147,000	14.09	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.52830	7.60780		14.99	80,756,074.10	10,727	24,830.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,242.00000	8,322,000	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	29.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,242.00000	6,322,000	29.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	25.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,243.00000	4,323,000	25.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		20.00000	16,000	23.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,262.00000	2,338,000	23.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		798.00000	729,000	14.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		40.00000	51,000	14.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,761.00000	1,682,000	18.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		3.00000	4,000	18.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,758.00000	2,679,000	23.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	23.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,758.00000	3,678,000	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,192.00000	8,272,000	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	29.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,192.00000	6,272,000	29.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	24.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,193.00000	4,273,000	24.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		21.00000	18,000	23.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,213.00000	2,290,000	23.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		217.00000	191,000	16.26	0.00	0	2,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		409.00000	463,000	16.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		842.00000	771,000	14.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		34.00000	43,000	14.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,811.00000	1,731,000	18.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		3.00000	3,000	18.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,808.00000	2,729,000	24.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	1,000	24.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,808.00000	3,728,000	23.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		202.00000	178,000	16.47	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		444.00000	500,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,292.00000	8,372,000	32.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	29.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,292.00000	6,372,000	29.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	25.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,293.00000	4,373,000	25.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		18.00000	15,000	23.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,310.00000	2,387,000	23.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		188.00000	166,000	16.68	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		480.00000	538,000	16.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		756.00000	687,000	14.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		48.00000	59,000	14.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,711.00000	1,632,000	17.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		3.00000	4,000	17.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,708.00000	2,629,000	23.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	23.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,708.00000	3,628,000	23.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,342.00000	8,422,000	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	29.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,342.00000	6,422,000	29.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	25.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,343.00000	4,423,000	25.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		17.00000	14,000	23.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,359.00000	2,436,000	23.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		176.00000	155,000	16.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		518.00000	577,000	16.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		714.00000	647,000	14.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		56.00000	69,000	14.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,662.00000	1,582,000	17.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		4.00000	4,000	17.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,658.00000	2,579,000	23.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	23.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,658.00000	3,578,000	23.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,442.00000	8,522,000	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	29.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,442.00000	6,522,000	29.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	25.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,443.00000	4,523,000	25.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		14.00000	12,000	23.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,456.00000	2,534,000	23.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		153.00000	135,000	17.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		595.00000	657,000	17.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		634.00000	571,000	14.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		76.00000	93,000	14.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,563.00000	1,483,000	17.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		5.00000	5,000	17.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,558.00000	2,479,000	22.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	22.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,558.00000	3,478,000	24.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,492.00000	8,572,000	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	29.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,492.00000	6,572,000	29.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	25.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,493.00000	4,573,000	25.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		13.00000	11,000	23.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,505.00000	2,583,000	23.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		143.00000	126,000	17.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		635.00000	698,000	17.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		596.00000	534,000	14.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		88.00000	106,000	14.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,513.00000	1,434,000	16.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		5.00000	6,000	16.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,508.00000	2,429,000	22.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	22.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,508.00000	3,428,000	24.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,542.00000	8,622,000	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	29.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,542.00000	6,622,000	29.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	25.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,543.00000	4,623,000	25.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		12.00000	10,000	23.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,554.00000	2,632,000	23.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		134.00000	118,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		676.00000	740,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		559.00000	499,000	14.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		101.00000	121,000	14.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,464.00000	1,384,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		6.00000	6,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,459.00000	2,379,000	22.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	22.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,458.00000	3,378,000	24.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,692.00000	8,772,000	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	30.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,692.00000	6,772,000	30.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		1.00000	0,000	25.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,693.00000	4,772,000	25.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		9.00000	8,000	23.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,701.00000	2,780,000	23.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		456.00000	402,000	14.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		148.00000	174,000	14.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,316.00000	1,237,000	15.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		8.00000	9,000	15.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,309.00000	2,229,000	21.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	21.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,308.00000	3,228,000	25.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	25.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,642.00000	8,722,000	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,642.00000	6,722,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	25.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,643.00000	4,723,000	25.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		10.00000	8,000	23.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,652.00000	2,730,000	23.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		118.00000	104,000	18.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		760.00000	826,000	18.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		489.00000	433,000	14.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		131.00000	155,000	14.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,365.00000	1,286,000	15.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		7.00000	8,000	15.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,359.00000	2,279,000	21.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	21.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,358.00000	3,278,000	24.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,792.00000	8,872,000	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	30.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,792.00000	6,872,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		1.00000	0,000	26.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,793.00000	4,872,000	26.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		8.00000	7,000	23.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,800.00000	2,879,000	23.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		97.00000	86,000	18.79	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		889.00000	958,000	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		394.00000	344,000	14.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		186.00000	216,000	14.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,218.00000	1,139,000	15.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		10.00000	11,000	15.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,209.00000	2,130,000	20.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		1.00000	2,000	20.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,208.00000	3,128,000	25.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		110.00000	97,000	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		802.00000	869,000	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,092.00000	8,172,000	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	28.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,092.00000	6,172,000	28.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	24.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,093.00000	4,173,000	24.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		25.00000	21,000	23.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,117.00000	2,193,000	23.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		249.00000	220,000	15.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		341.00000	392,000	15.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		931.00000	858,000	14.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		23.00000	30,000	14.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,910.00000	1,831,000	19.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		2.00000	3,000	19.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,908.00000	2,829,000	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	1,000	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,908.00000	3,828,000	22.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	22.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,142.00000	8,222,000	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	28.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,142.00000	6,222,000	28.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	24.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,143.00000	4,223,000	24.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		23.00000	19,000	23.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,165.00000	2,241,000	23.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		232.00000	205,000	16.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		374.00000	427,000	16.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		886.00000	814,000	14.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		28.00000	36,000	14.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,860.00000	1,781,000	18.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		2.00000	3,000	18.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,858.00000	2,779,000	24.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	1,000	24.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,858.00000	3,778,000	22.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	22.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,392.00000	8,472,000	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,392.00000	6,472,000	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	25.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,393.00000	4,473,000	25.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		15.00000	13,000	23.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,407.00000	2,485,000	23.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		164.00000	145,000	17.10	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		556.00000	617,000	17.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		673.00000	608,000	14.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		65.00000	80,000	14.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,612.00000	1,533,000	17.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		4.00000	5,000	17.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,608.00000	2,529,000	22.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	22.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,608.00000	3,528,000	23.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,592.00000	8,672,000	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	30.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,592.00000	6,672,000	30.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	25.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,593.00000	4,673,000	25.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		11.00000	9,000	23.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,603.00000	2,681,000	23.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		126.00000	111,000	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		718.00000	783,000	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		523.00000	465,000	14.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		115.00000	137,000	14.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,414.00000	1,335,000	16.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		6.00000	7,000	16.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,409.00000	2,329,000	21.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	21.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,408.00000	3,328,000	24.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	24.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,742.00000	8,822,000	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	30.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,742.00000	6,822,000	30.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		1.00000	0,000	26.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,743.00000	4,822,000	26.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		9.00000	7,000	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,751.00000	2,829,000	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		104.00000	91,000	18.58	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		846.00000	913,000	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		424.00000	372,000	14.92	0.00	0	2,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		166.00000	194,000	14.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,267.00000	1,188,000	15.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		9.00000	10,000	15.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,259.00000	2,179,000	21.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	21.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,258.00000	3,178,000	25.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		37.00000	33,000	22.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,729.00000	1,805,000	22.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		43.00000	38,000	21.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,585.00000	1,660,000	21.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,023.00000	1,094,000	19.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		81.00000	72,000	19.42	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,160.00000	1,233,000	20.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		68.00000	61,000	20.05	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		45.00000	40,000	21.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,537.00000	1,612,000	21.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		50.00000	44,000	21.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,442.00000	1,516,000	21.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		77.00000	68,000	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,069.00000	1,140,000	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		279.00000	326,000	15.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		287.00000	254,000	15.41	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		268.00000	236,000	15.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		310.00000	358,000	15.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future			7.64360	7.72530		15.71	191,090.00	25	6,789.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,225.00000	8,306,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,226.00000	6,307,000	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		17.00000	14,000	27.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,242.00000	4,320,000	27.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		64.00000	57,000	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,289.00000	2,363,000	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		308.00000	279,000	16.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		533.00000	585,000	16.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		862.00000	796,000	14.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		87.00000	102,000	14.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,786.00000	1,705,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		11.00000	11,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,777.00000	2,695,000	21.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		2.00000	1,000	21.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,776.00000	3,694,000	26.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	26.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		176.00000	160,000	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,001.00000	1,066,000	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,275.00000	8,356,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	26.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,276.00000	6,357,000	26.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		16.00000	13,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,291.00000	4,369,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		61.00000	55,000	23.53	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,336.00000	2,411,000	23.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		824.00000	759,000	14.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		99.00000	115,000	14.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,737.00000	1,656,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		12.00000	12,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,727.00000	2,646,000	21.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		2.00000	2,000	21.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,726.00000	3,644,000	26.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	26.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,325.00000	8,406,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,326.00000	6,407,000	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		15.00000	13,000	26.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,340.00000	4,419,000	26.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		59.00000	53,000	23.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,384.00000	2,459,000	23.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		279.00000	253,000	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		604.00000	659,000	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		786.00000	723,000	14.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		111.00000	129,000	14.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,688.00000	1,608,000	16.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		13.00000	14,000	16.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,677.00000	2,596,000	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,676.00000	3,594,000	25.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	25.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,375.00000	8,456,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,376.00000	6,457,000	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		14.00000	12,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,389.00000	4,468,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		57.00000	51,000	23.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,432.00000	2,507,000	23.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		266.00000	241,000	17.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		641.00000	697,000	17.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		749.00000	688,000	15.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		124.00000	144,000	15.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,639.00000	1,559,000	16.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		14.00000	15,000	16.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,628.00000	2,546,000	20.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		3.00000	2,000	20.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,626.00000	3,544,000	25.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	25.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		293.00000	266,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		568.00000	622,000	16.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,425.00000	8,506,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	26.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,426.00000	6,507,000	26.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		13.00000	11,000	26.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,438.00000	4,517,000	26.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		55.00000	50,000	23.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,480.00000	2,556,000	23.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		254.00000	230,000	17.46	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		679.00000	736,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		714.00000	654,000	15.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		139.00000	160,000	15.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,591.00000	1,511,000	16.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		16.00000	17,000	16.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,578.00000	2,496,000	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		3.00000	2,000	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,576.00000	3,494,000	25.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	25.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,475.00000	8,556,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	26.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,476.00000	6,557,000	26.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		12.00000	10,000	26.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,487.00000	4,566,000	26.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		53.00000	48,000	23.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,528.00000	2,604,000	23.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		242.00000	219,000	17.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		717.00000	775,000	17.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		679.00000	622,000	15.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		154.00000	178,000	15.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,542.00000	1,463,000	16.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		17.00000	19,000	16.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,528.00000	2,446,000	20.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		3.00000	2,000	20.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,526.00000	3,444,000	25.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	25.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,525.00000	8,606,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,526.00000	6,607,000	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		11.00000	10,000	26.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,536.00000	4,616,000	26.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		51.00000	46,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,576.00000	2,652,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		231.00000	209,000	17.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		756.00000	815,000	17.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		646.00000	590,000	15.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		171.00000	196,000	15.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,494.00000	1,415,000	15.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		19.00000	21,000	15.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,478.00000	2,397,000	20.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		3.00000	3,000	20.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,476.00000	3,394,000	24.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	24.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,725.00000	8,806,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	26.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,726.00000	6,807,000	26.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		9.00000	8,000	26.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,734.00000	4,814,000	26.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		45.00000	40,000	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,770.00000	2,846,000	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		192.00000	174,000	18.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		917.00000	980,000	18.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		523.00000	475,000	15.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		248.00000	281,000	15.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,303.00000	1,225,000	15.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		28.00000	31,000	15.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,280.00000	2,198,000	19.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		5.00000	4,000	19.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,276.00000	3,194,000	23.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	23.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,675.00000	8,756,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	26.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,676.00000	6,757,000	26.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		9.00000	8,000	26.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,684.00000	4,764,000	26.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		46.00000	42,000	24.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,721.00000	2,798,000	24.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		201.00000	182,000	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		876.00000	938,000	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		552.00000	502,000	15.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		227.00000	258,000	15.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,350.00000	1,272,000	15.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		25.00000	28,000	15.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,329.00000	2,248,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		4.00000	4,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,326.00000	3,244,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		169.00000	153,000	19.04	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,044.00000	1,109,000	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,775.00000	8,856,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	26.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,776.00000	6,857,000	26.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		8.00000	7,000	26.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,783.00000	4,863,000	26.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		43.00000	39,000	24.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,818.00000	2,895,000	24.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		184.00000	167,000	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		959.00000	1,023,000	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		496.00000	449,000	15.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		271.00000	305,000	15.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,256.00000	1,178,000	15.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		31.00000	34,000	15.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,230.00000	2,148,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		5.00000	4,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,226.00000	3,144,000	23.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	23.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		220.00000	200,000	17.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		795.00000	856,000	17.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,125.00000	8,206,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	25.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,126.00000	6,207,000	25.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		19.00000	16,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,144.00000	4,222,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		68.00000	62,000	23.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,193.00000	2,268,000	23.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		340.00000	308,000	16.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		465.00000	514,000	16.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		942.00000	873,000	14.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		67.00000	79,000	14.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,884.00000	1,803,000	17.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		9.00000	9,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,877.00000	2,795,000	21.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		2.00000	1,000	21.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,876.00000	3,794,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,175.00000	8,256,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,176.00000	6,257,000	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		18.00000	15,000	27.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,193.00000	4,271,000	27.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		66.00000	60,000	23.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,241.00000	2,316,000	23.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		323.00000	293,000	16.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		498.00000	549,000	16.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		902.00000	834,000	14.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		77.00000	90,000	14.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,835.00000	1,754,000	17.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		10.00000	10,000	17.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,827.00000	2,745,000	21.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		2.00000	1,000	21.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,826.00000	3,744,000	26.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	26.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,575.00000	8,656,000	28.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	26.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,576.00000	6,657,000	26.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		11.00000	9,000	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,586.00000	4,665,000	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		50.00000	45,000	24.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,625.00000	2,701,000	24.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		614.00000	560,000	15.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		189.00000	216,000	15.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,446.00000	1,367,000	15.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		21.00000	23,000	15.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,429.00000	2,347,000	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		4.00000	3,000	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,426.00000	3,344,000	24.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	24.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,625.00000	8,706,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,626.00000	6,707,000	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		10.00000	9,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,635.00000	4,715,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		48.00000	43,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,673.00000	2,749,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		210.00000	191,000	18.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		835.00000	897,000	18.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		583.00000	530,000	15.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		208.00000	236,000	15.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,398.00000	1,319,000	15.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		23.00000	25,000	15.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,379.00000	2,297,000	19.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		4.00000	3,000	19.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,376.00000	3,294,000	24.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	24.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	27.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,326.00000	7,407,000	27.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		4.00000	3,000	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,329.00000	5,409,000	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		31.00000	28,000	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,356.00000	3,434,000	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		118.00000	107,000	20.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,443.00000	1,513,000	20.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,675.00000	4,594,000	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,489.00000	1,559,000	20.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		114.00000	103,000	20.79	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		87.00000	79,000	22.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,862.00000	1,935,000	22.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		106.00000	96,000	21.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,581.00000	1,652,000	21.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		84.00000	76,000	22.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,909.00000	1,982,000	22.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		357.00000	324,000	16.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		432.00000	480,000	16.24	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.75850	7.84300		16.09	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		402.00000	390,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		559.00000	632,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		411.00000	371,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		618.00000	663,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		424.00000	410,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		531.00000	602,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		942.00000	997,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		285.00000	255,000	18.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,738.00000	2,826,000	24.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		81.00000	84,000	24.00	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.87400	7.95960		16.46	0.00	0	75.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		788.00000	728,000	15.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		278.00000	304,000	15.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		757.00000	698,000	15.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		297.00000	324,000	15.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		820.00000	759,000	15.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		260.00000	285,000	15.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.45510	11.49570		13.22	9,186,990.20	802	31,590.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,554.00000	10,595,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	39.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,554.00000	8,595,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,854.00000	10,895,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,854.00000	8,895,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,354.00000	10,395,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,354.00000	8,395,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	34.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,354.00000	6,395,000	34.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,354.00000	4,395,000	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,204.00000	10,245,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,204.00000	8,245,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	34.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,204.00000	6,245,000	34.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	27.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,204.00000	4,245,000	27.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,104.00000	10,145,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,104.00000	8,145,000	39.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		6.00000	5,000	21.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,110.00000	2,150,000	21.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		27.00000	26,000	17.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,131.00000	1,171,000	17.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		910.00000	871,000	14.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		14.00000	16,000	14.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,897.00000	1,856,000	19.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1.00000	1,000	19.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,904.00000	9,945,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	39.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,904.00000	7,945,000	39.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,954.00000	9,995,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,954.00000	7,995,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		35.00000	33,000	17.29	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		989.00000	1,028,000	17.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		242.00000	224,000	13.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		196.00000	219,000	13.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,054.00000	1,014,000	14.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		8.00000	9,000	14.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,047.00000	2,006,000	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1.00000	1,000	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	39.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,404.00000	10,445,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	35.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,404.00000	6,445,000	35.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	27.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,404.00000	4,445,000	27.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,604.00000	10,645,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,604.00000	8,645,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	35.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,604.00000	6,645,000	35.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,754.00000	10,795,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,754.00000	8,795,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		51.00000	48,000	16.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		805.00000	843,000	16.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		365.00000	340,000	13.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		119.00000	135,000	13.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,251.00000	1,211,000	15.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		5.00000	6,000	15.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,804.00000	10,845,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,804.00000	8,845,000	39.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		332.00000	308,000	13.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		136.00000	153,000	13.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,202.00000	1,161,000	15.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		6.00000	6,000	15.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,704.00000	10,745,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,704.00000	8,745,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		2.00000	2,000	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,706.00000	2,747,000	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		11.00000	10,000	20.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,715.00000	1,755,000	20.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		55.00000	53,000	16.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		759.00000	798,000	16.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		400.00000	373,000	13.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		104.00000	118,000	13.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,300.00000	1,260,000	15.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		4.00000	5,000	15.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,654.00000	10,695,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	35.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,654.00000	6,695,000	35.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	28.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,654.00000	4,695,000	28.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	39.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,504.00000	10,545,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,504.00000	8,545,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,454.00000	10,495,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,454.00000	8,495,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	35.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,454.00000	6,495,000	35.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,454.00000	4,495,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,304.00000	10,345,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,304.00000	8,345,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	34.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,304.00000	6,345,000	34.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,304.00000	4,345,000	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		120.00000	113,000	14.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		424.00000	458,000	14.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		725.00000	689,000	13.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		29.00000	34,000	13.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,698.00000	1,657,000	17.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2.00000	2,000	17.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,254.00000	10,295,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,254.00000	8,295,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,154.00000	10,195,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,154.00000	8,195,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		6.00000	5,000	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,160.00000	2,200,000	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		161.00000	152,000	14.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		315.00000	347,000	14.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		863.00000	825,000	13.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		17.00000	20,000	13.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,054.00000	10,095,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,054.00000	8,095,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	35.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,554.00000	6,595,000	35.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	32.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,554.00000	5,595,000	32.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	28.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,554.00000	4,595,000	28.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	25.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,555.00000	3,596,000	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		7.00000	6,000	21.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,061.00000	2,101,000	21.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		30.00000	28,000	17.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,084.00000	1,123,000	17.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		196.00000	185,000	13.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		250.00000	280,000	13.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		957.00000	918,000	14.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		11.00000	13,000	14.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,947.00000	1,906,000	19.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1.00000	1,000	19.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		2.00000	2,000	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,756.00000	2,797,000	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	36.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,104.00000	7,145,000	36.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	30.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,104.00000	5,145,000	30.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	26.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,104.00000	4,145,000	26.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		67.00000	64,000	15.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		671.00000	709,000	15.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		474.00000	444,000	13.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		78.00000	89,000	13.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	36.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,004.00000	7,045,000	36.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		14.00000	13,000	19.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,518.00000	1,558,000	19.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		81.00000	77,000	15.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		585.00000	622,000	15.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		553.00000	521,000	13.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		57.00000	66,000	13.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,499.00000	1,458,000	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		3.00000	3,000	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	35.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,704.00000	6,745,000	35.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	32.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,704.00000	5,745,000	32.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	28.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,704.00000	4,745,000	28.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,704.00000	3,745,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		5.00000	5,000	21.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,209.00000	2,250,000	21.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		23.00000	22,000	18.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,227.00000	1,267,000	18.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		146.00000	138,000	14.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		350.00000	383,000	14.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		816.00000	779,000	13.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		20.00000	24,000	13.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,797.00000	1,757,000	18.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1.00000	2,000	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		109.00000	103,000	14.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		463.00000	498,000	14.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		681.00000	646,000	13.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		35.00000	41,000	13.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,648.00000	1,607,000	17.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2.00000	2,000	17.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	34.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,154.00000	6,195,000	34.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	30.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,154.00000	5,195,000	30.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		12.00000	11,000	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,666.00000	1,706,000	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		61.00000	58,000	16.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		715.00000	753,000	16.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,350.00000	1,309,000	15.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		4.00000	4,000	15.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	36.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,054.00000	7,095,000	36.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	30.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,054.00000	5,095,000	30.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,054.00000	4,095,000	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		3.00000	2,000	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,557.00000	2,597,000	22.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		13.00000	13,000	19.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,567.00000	1,608,000	19.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		74.00000	70,000	15.66	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		628.00000	665,000	15.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		513.00000	482,000	13.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		67.00000	77,000	13.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,449.00000	1,409,000	16.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		3.00000	4,000	16.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	36.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,954.00000	6,995,000	36.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	33.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,954.00000	5,995,000	33.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	29.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,954.00000	4,995,000	29.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	26.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,954.00000	3,995,000	26.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		15.00000	15,000	19.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,469.00000	1,510,000	19.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		89.00000	85,000	15.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		543.00000	580,000	15.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		595.00000	562,000	13.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		49.00000	57,000	13.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,548.00000	1,508,000	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2.00000	3,000	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		17.00000	16,000	19.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,421.00000	1,461,000	19.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		99.00000	93,000	15.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		503.00000	538,000	15.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,598.00000	1,558,000	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2.00000	3,000	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,754.00000	6,795,000	36.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	33.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,754.00000	5,795,000	33.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	29.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,754.00000	4,795,000	29.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,754.00000	3,795,000	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		21.00000	20,000	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,275.00000	1,315,000	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		132.00000	125,000	14.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		386.00000	420,000	14.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		771.00000	734,000	13.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		25.00000	29,000	13.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,748.00000	1,707,000	18.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2.00000	2,000	18.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		5.00000	4,000	22.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,259.00000	2,299,000	22.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	35.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,504.00000	6,545,000	35.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	32.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,504.00000	5,545,000	32.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	28.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,504.00000	4,545,000	28.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		1.00000	1,000	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,505.00000	3,546,000	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		8.00000	7,000	21.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,962.00000	2,002,000	21.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	34.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,254.00000	6,295,000	34.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	31.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,254.00000	5,295,000	31.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,254.00000	4,295,000	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		1.00000	1,000	24.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,255.00000	3,296,000	24.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		10.00000	9,000	20.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,764.00000	1,804,000	20.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	34.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,054.00000	6,095,000	34.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		300.00000	278,000	13.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		154.00000	173,000	13.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,152.00000	1,112,000	14.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		6.00000	7,000	14.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,146.00000	2,106,000	20.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		0.00000	1,000	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	33.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,904.00000	5,945,000	33.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	29.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,904.00000	4,945,000	29.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		2.00000	1,000	23.58	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,906.00000	2,946,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		270.00000	250,000	13.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		174.00000	195,000	13.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,103.00000	1,063,000	14.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		7.00000	8,000	14.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	30.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,004.00000	5,045,000	30.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	26.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,004.00000	4,045,000	26.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	23.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,005.00000	3,046,000	23.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		7.00000	7,000	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,011.00000	2,052,000	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		32.00000	31,000	17.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,036.00000	1,076,000	17.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		216.00000	203,000	13.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		220.00000	248,000	13.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,005.00000	966,000	14.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		9.00000	11,000	14.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,997.00000	1,956,000	19.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1.00000	1,000	19.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,404.00000	8,445,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	36.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,904.00000	6,945,000	36.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	31.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,404.00000	5,445,000	31.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,904.00000	3,945,000	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		4.00000	3,000	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,408.00000	2,448,000	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		38.00000	36,000	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		942.00000	981,000	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		637.00000	603,000	13.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		41.00000	48,000	13.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,096.00000	2,056,000	20.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		0.00000	1,000	20.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,596.00000	3,555,000	20.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	20.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		3.00000	3,000	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,507.00000	2,548,000	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,654.00000	8,695,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	37.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,154.00000	7,195,000	37.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	32.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,654.00000	5,695,000	32.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	26.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,154.00000	4,195,000	26.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		2.00000	2,000	23.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,656.00000	2,697,000	23.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		25.00000	24,000	18.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,179.00000	1,219,000	18.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		436.00000	408,000	13.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		90.00000	103,000	13.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,847.00000	1,807,000	18.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1.00000	2,000	18.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,346.00000	3,305,000	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,104.00000	9,145,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	38.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,604.00000	7,645,000	38.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	34.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,104.00000	6,145,000	34.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	28.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,604.00000	4,645,000	28.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		1.00000	1,000	24.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,105.00000	3,146,000	24.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		12.00000	12,000	19.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,616.00000	1,657,000	19.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		178.00000	168,000	13.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		282.00000	313,000	13.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,399.00000	1,359,000	16.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		3.00000	4,000	16.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,896.00000	2,855,000	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	36.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,804.00000	6,845,000	36.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	33.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,804.00000	5,845,000	33.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	29.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,804.00000	4,845,000	29.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,804.00000	3,845,000	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		2.00000	2,000	23.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,806.00000	2,847,000	23.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		4.00000	4,000	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,308.00000	2,349,000	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		9.00000	9,000	20.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,813.00000	1,854,000	20.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		20.00000	18,000	18.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,324.00000	1,363,000	18.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		46.00000	44,000	16.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		850.00000	889,000	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		3.00000	2,000	22.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,607.00000	2,647,000	22.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	36.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,854.00000	6,895,000	36.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	33.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,854.00000	5,895,000	33.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	29.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,854.00000	4,895,000	29.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,854.00000	3,895,000	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		4.00000	4,000	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,358.00000	2,399,000	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		9.00000	8,000	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,863.00000	1,903,000	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		18.00000	17,000	18.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,372.00000	1,412,000	18.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		42.00000	40,000	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		896.00000	935,000	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		3.00000	3,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,457.00000	2,498,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.95	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,004.00000	6,045,000	33.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		8.00000	8,000	21.16	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,912.00000	1,953,000	21.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		2.00000	2,000	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,856.00000	2,897,000	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,304.00000	9,345,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	37.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,304.00000	7,345,000	37.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	31.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,304.00000	5,345,000	31.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		1.00000	1,000	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,305.00000	3,346,000	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,696.00000	2,655,000	21.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	21.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,204.00000	9,245,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	37.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,204.00000	7,245,000	37.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	30.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,204.00000	5,245,000	30.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		1.00000	1,000	24.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,205.00000	3,246,000	24.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,796.00000	2,755,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,254.00000	9,295,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	37.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,254.00000	7,295,000	37.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,746.00000	2,705,000	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,504.00000	9,545,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	38.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,504.00000	7,545,000	38.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,496.00000	2,455,000	21.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	21.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,604.00000	9,645,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	32.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,604.00000	5,645,000	32.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		1.00000	0,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,605.00000	3,645,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,396.00000	2,355,000	20.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	20.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,554.00000	9,595,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	38.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,554.00000	7,595,000	38.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,446.00000	2,405,000	21.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	21.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,654.00000	9,695,000	39.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	38.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,654.00000	7,695,000	38.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,654.00000	3,695,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,346.00000	2,305,000	20.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	20.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,804.00000	9,845,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	38.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,804.00000	7,845,000	38.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,196.00000	2,156,000	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		0.00000	1,000	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,854.00000	9,895,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	38.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,854.00000	7,895,000	38.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,754.00000	9,795,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	38.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,754.00000	7,795,000	38.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,246.00000	2,206,000	20.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		0.00000	1,000	20.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,054.00000	9,095,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		1.00000	1,000	23.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,055.00000	3,096,000	23.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,946.00000	2,905,000	22.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	22.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,296.00000	2,256,000	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		0.00000	1,000	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,296.00000	3,255,000	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,446.00000	3,405,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,246.00000	3,205,000	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,354.00000	9,395,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	37.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,354.00000	7,395,000	37.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	31.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,354.00000	5,395,000	31.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		1.00000	1,000	24.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,355.00000	3,396,000	24.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,646.00000	2,605,000	21.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	21.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,154.00000	9,195,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		1.00000	1,000	24.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,155.00000	3,196,000	24.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,846.00000	2,805,000	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,146.00000	3,105,000	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,904.00000	8,945,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,096.00000	3,055,000	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,404.00000	9,445,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	37.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,404.00000	7,445,000	37.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		1.00000	1,000	24.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,405.00000	3,446,000	24.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,596.00000	2,555,000	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,004.00000	10,045,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,004.00000	8,045,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,454.00000	9,495,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,454.00000	7,495,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	31.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,454.00000	5,495,000	31.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		1.00000	1,000	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,455.00000	3,496,000	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,546.00000	2,505,000	21.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	21.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,704.00000	9,745,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	38.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,704.00000	7,745,000	38.58	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.63060	11.67030		15.03	0.00	0	2,027.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		160.00000	147,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,290.00000	1,316,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		180.00000	166,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,210.00000	1,235,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		169.00000	156,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,249.00000	1,275,000	18.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.80320	11.84510		15.41	0.00	0	98.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.07880	0.07950		19.11	0.00	0	124.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		192.00000	166,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		242.00000	286,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		25.00000	21,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		1,075.00000	1,141,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		958.00000	889,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		8.00000	9,000	19.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/09/2010			0.08010	0.08090		24.18	0.00	0	0.00
¥ / R	On	13/09/2010	0.08	Call		337.00000	317,000	22.00	0.00	0	0.00
¥ / R	On	13/09/2010	0.08	Put		537.00000	597,000	22.00	0.00	0	0.00
€ / R	On	14/06/2010			9.87730	10.00960		13.17	1,363,067.40	138	27,580.00
€ / R	On	14/06/2010	12.10	Call		1.00000	1,000	20.34	0.00	0	0.00
€ / R	On	14/06/2010	12.10	Put		2,091.00000	2,224,000	20.34	0.00	0	0.00
€ / R	On	14/06/2010	11.90	Call		2.00000	1,000	19.55	0.00	0	0.00
€ / R	On	14/06/2010	11.90	Put		1,892.00000	2,024,000	19.55	0.00	0	0.00
€ / R	On	14/06/2010	12.00	Call		1.00000	1,000	19.94	0.00	0	0.00
€ / R	On	14/06/2010	12.00	Put		1,991.00000	2,124,000	19.94	0.00	0	0.00
€ / R	On	14/06/2010	19.30	Call		0.00000	0,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	19.30	Put		9,290.00000	9,423,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	17.30	Call		0.00000	0,000	35.08	0.00	0	0.00
€ / R	On	14/06/2010	17.30	Put		7,290.00000	7,423,000	35.08	0.00	0	0.00
€ / R	On	14/06/2010	15.30	Call		0.00000	0,000	31.68	0.00	0	0.00
€ / R	On	14/06/2010	15.30	Put		5,290.00000	5,423,000	31.68	0.00	0	0.00
€ / R	On	14/06/2010	13.30	Call		0.00000	0,000	25.08	0.00	0	0.00
€ / R	On	14/06/2010	13.30	Put		3,290.00000	3,423,000	25.08	0.00	0	0.00
€ / R	On	14/06/2010	11.30	Call		6.00000	5,000	17.63	0.00	0	25.00
€ / R	On	14/06/2010	11.30	Put		1,296.00000	1,428,000	17.63	0.00	0	0.00
€ / R	On	14/06/2010	10.30	Call		90.00000	65,000	14.44	0.00	0	20.00
€ / R	On	14/06/2010	10.30	Put		380.00000	488,000	14.44	0.00	0	271.00
€ / R	On	14/06/2010	9.30	Call		727.00000	606,000	13.96	0.00	0	0.00
€ / R	On	14/06/2010	9.30	Put		17.00000	29,000	13.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,710.00000	1,578,000	17.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		0.00000	1,000	17.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,710.00000	2,577,000	20.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	20.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,590.00000	9,723,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	35.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,590.00000	7,723,000	35.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	32.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,590.00000	5,723,000	32.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	26.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,590.00000	3,723,000	26.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		3.00000	2,000	18.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,593.00000	1,725,000	18.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		41.00000	29,000	15.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		631.00000	752,000	15.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		463.00000	363,000	13.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		53.00000	86,000	13.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,411.00000	1,279,000	15.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1.00000	2,000	15.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,410.00000	2,277,000	19.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	19.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,690.00000	9,823,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	35.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,690.00000	7,823,000	35.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	32.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,690.00000	5,823,000	32.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	26.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,690.00000	3,823,000	26.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		2.00000	2,000	18.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,692.00000	1,825,000	18.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		31.00000	22,000	15.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		721.00000	845,000	15.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		385.00000	294,000	13.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		75.00000	117,000	13.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,311.00000	1,180,000	15.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1.00000	3,000	15.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,310.00000	2,177,000	19.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	19.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,340.00000	9,473,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	35.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,340.00000	7,473,000	35.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	31.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,340.00000	5,473,000	31.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	25.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,340.00000	3,473,000	25.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		6.00000	4,000	17.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,346.00000	1,477,000	17.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		79.00000	57,000	14.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		419.00000	530,000	14.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		681.00000	562,000	13.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		21.00000	35,000	13.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,660.00000	1,528,000	17.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	1,000	17.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,660.00000	2,527,000	20.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	20.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,390.00000	9,523,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	35.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,390.00000	7,523,000	35.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	31.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,390.00000	5,523,000	31.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	25.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,390.00000	3,523,000	25.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		5.00000	4,000	17.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,395.00000	1,527,000	17.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		69.00000	50,000	14.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		459.00000	573,000	14.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		635.00000	520,000	13.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		25.00000	43,000	13.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,610.00000	1,478,000	16.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	1,000	16.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,610.00000	2,477,000	20.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	20.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,540.00000	9,673,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	35.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,540.00000	7,673,000	35.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	32.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,540.00000	5,673,000	32.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	26.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,540.00000	3,673,000	26.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		3.00000	3,000	18.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,543.00000	1,676,000	18.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		46.00000	33,000	15.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		586.00000	706,000	15.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		504.00000	400,000	13.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		44.00000	73,000	13.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,460.00000	1,329,000	16.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	2,000	16.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,460.00000	2,327,000	19.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	19.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,440.00000	9,573,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	35.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,440.00000	7,573,000	35.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	32.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,440.00000	5,573,000	32.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	25.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,440.00000	3,573,000	25.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		4.00000	3,000	18.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,444.00000	1,576,000	18.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		61.00000	44,000	14.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		501.00000	617,000	14.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		591.00000	478,000	13.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		31.00000	51,000	13.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,560.00000	1,428,000	16.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		0.00000	1,000	16.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,560.00000	2,427,000	19.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	19.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,490.00000	9,623,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	35.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,490.00000	7,623,000	35.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	32.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,490.00000	5,623,000	32.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	25.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,490.00000	3,623,000	25.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		4.00000	3,000	18.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,494.00000	1,626,000	18.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		53.00000	38,000	15.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		543.00000	661,000	15.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		547.00000	438,000	13.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		37.00000	61,000	13.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,510.00000	1,378,000	16.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		0.00000	1,000	16.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,510.00000	2,377,000	19.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	19.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,840.00000	9,973,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	35.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,840.00000	7,973,000	35.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,840.00000	5,973,000	33.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	27.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,840.00000	3,973,000	27.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		2.00000	1,000	19.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,842.00000	1,974,000	19.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		21.00000	15,000	16.20	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		861.00000	988,000	16.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		279.00000	205,000	13.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		119.00000	178,000	13.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,162.00000	1,031,000	14.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		2.00000	4,000	14.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,160.00000	2,027,000	19.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	19.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,790.00000	9,923,000	35.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	35.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,790.00000	7,923,000	35.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,790.00000	5,923,000	33.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	27.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,790.00000	3,923,000	27.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		2.00000	1,000	19.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,792.00000	1,924,000	19.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		24.00000	17,000	16.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		814.00000	940,000	16.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		312.00000	232,000	13.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		102.00000	155,000	13.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,212.00000	1,081,000	14.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		2.00000	4,000	14.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,210.00000	2,077,000	19.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	19.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,890.00000	10,023,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,890.00000	8,023,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,890.00000	6,023,000	33.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	27.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,890.00000	4,023,000	27.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		18.00000	13,000	16.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		908.00000	1,036,000	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		247.00000	179,000	13.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		137.00000	202,000	13.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,113.00000	982,000	14.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		3.00000	5,000	14.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,110.00000	1,977,000	19.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	19.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,940.00000	10,073,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,940.00000	8,073,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,940.00000	6,073,000	33.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	27.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,940.00000	4,073,000	27.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	19.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,941.00000	2,074,000	19.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		16.00000	11,000	16.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		956.00000	1,084,000	16.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		218.00000	159,000	13.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		158.00000	232,000	13.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,063.00000	933,000	14.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		3.00000	6,000	14.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,060.00000	1,927,000	18.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	18.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,740.00000	9,873,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	35.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,740.00000	7,873,000	35.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	33.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,740.00000	5,873,000	33.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	26.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,740.00000	3,873,000	26.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		2.00000	2,000	19.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,742.00000	1,875,000	19.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		27.00000	19,000	15.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		767.00000	892,000	15.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		348.00000	262,000	13.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		88.00000	135,000	13.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,261.00000	1,130,000	15.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1.00000	3,000	15.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,260.00000	2,127,000	19.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	19.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,990.00000	10,123,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,990.00000	8,123,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,990.00000	6,123,000	33.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	27.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,990.00000	4,123,000	27.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		14.00000	10,000	16.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,004.00000	1,133,000	16.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		190.00000	141,000	13.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		180.00000	264,000	13.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,014.00000	885,000	14.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		4.00000	8,000	14.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,010.00000	1,877,000	18.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	18.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,140.00000	10,273,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,140.00000	8,273,000	35.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,140.00000	6,273,000	33.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	28.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,140.00000	4,273,000	28.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	20.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,141.00000	2,274,000	20.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		9.00000	7,000	17.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,149.00000	1,280,000	17.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		132.00000	96,000	13.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		272.00000	369,000	13.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		869.00000	743,000	14.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		9.00000	16,000	14.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,860.00000	1,728,000	17.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	1,000	17.97	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.03270	10.16610		13.66	100,327.00	10	4,783.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		68.00000	55,000	18.57	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,567.00000	1,687,000	18.57	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		328.00000	275,000	14.11	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		362.00000	442,000	14.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.18630	10.32290		14.10	0.00	0	2,001.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,877.00000	10,014,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,878.00000	8,015,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		4.00000	3,000	22.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,881.00000	6,017,000	22.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		35.00000	28,000	22.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,912.00000	4,042,000	22.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		119.00000	102,000	19.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,996.00000	2,116,000	19.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		229.00000	199,000	16.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,106.00000	1,213,000	16.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		513.00000	449,000	14.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		390.00000	463,000	14.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,181.00000	1,061,000	12.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		58.00000	75,000	12.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,135.00000	2,000,000	14.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		12.00000	14,000	14.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		130.00000	112,000	18.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,857.00000	1,976,000	18.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,927.00000	10,064,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,928.00000	8,065,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		4.00000	3,000	22.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,931.00000	6,067,000	22.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		35.00000	27,000	22.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,962.00000	4,091,000	22.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		116.00000	98,000	19.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,043.00000	2,162,000	19.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		220.00000	191,000	16.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,147.00000	1,255,000	16.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		491.00000	430,000	14.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		418.00000	494,000	14.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,135.00000	1,021,000	12.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		62.00000	85,000	12.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,085.00000	1,951,000	14.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		12.00000	15,000	14.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,627.00000	10,764,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		1.00000	1,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,628.00000	8,765,000	24.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		2.00000	2,000	23.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,629.00000	6,766,000	23.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		17.00000	13,000	22.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,644.00000	4,777,000	22.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		73.00000	60,000	20.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,700.00000	2,824,000	20.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		138.00000	119,000	18.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,765.00000	1,883,000	18.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		276.00000	241,000	16.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		903.00000	1,005,000	16.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		641.00000	565,000	13.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		268.00000	329,000	13.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,412.00000	1,286,000	12.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		39.00000	50,000	12.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,527.00000	10,664,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,528.00000	8,665,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		3.00000	2,000	23.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,530.00000	6,666,000	23.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		19.00000	14,000	22.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,546.00000	4,678,000	22.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		77.00000	64,000	20.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,604.00000	2,728,000	20.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		147.00000	126,000	18.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,674.00000	1,790,000	18.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		299.00000	260,000	15.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		826.00000	924,000	15.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		699.00000	618,000	13.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		226.00000	282,000	13.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,506.00000	1,378,000	13.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		33.00000	42,000	13.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,677.00000	9,814,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	24.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,678.00000	7,815,000	24.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		5.00000	4,000	22.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,682.00000	5,818,000	22.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		39.00000	32,000	22.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,716.00000	3,846,000	22.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		134.00000	115,000	18.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,811.00000	1,929,000	18.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		266.00000	231,000	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		943.00000	1,045,000	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		613.00000	540,000	13.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		290.00000	354,000	13.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,365.00000	1,240,000	12.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		42.00000	54,000	12.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,332.00000	2,197,000	15.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		9.00000	11,000	15.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,777.00000	9,914,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	24.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,778.00000	7,915,000	24.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		4.00000	4,000	22.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,781.00000	5,918,000	22.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		37.00000	30,000	22.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,814.00000	3,944,000	22.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		126.00000	108,000	19.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,903.00000	2,022,000	19.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		246.00000	214,000	16.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,023.00000	1,128,000	16.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		561.00000	493,000	13.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		338.00000	407,000	13.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,272.00000	1,150,000	12.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		49.00000	64,000	12.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,233.00000	2,098,000	15.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		10.00000	12,000	15.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,077.00000	10,214,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,078.00000	8,215,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		3.00000	3,000	22.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,080.00000	6,217,000	22.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		30.00000	23,000	22.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,107.00000	4,237,000	22.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		105.00000	88,000	19.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,182.00000	2,302,000	19.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		198.00000	171,000	17.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,275.00000	1,385,000	17.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		431.00000	378,000	14.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		508.00000	592,000	14.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,010.00000	907,000	12.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		87.00000	121,000	12.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,939.00000	1,806,000	14.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		16.00000	20,000	14.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,227.00000	10,364,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,228.00000	8,365,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		3.00000	3,000	22.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,230.00000	6,367,000	22.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		26.00000	20,000	22.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,253.00000	4,384,000	22.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		95.00000	79,000	19.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,322.00000	2,443,000	19.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		178.00000	154,000	17.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,405.00000	1,518,000	17.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		381.00000	333,000	15.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		608.00000	697,000	15.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		898.00000	801,000	12.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		125.00000	165,000	12.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,793.00000	1,661,000	13.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		20.00000	25,000	13.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,527.00000	9,664,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		2.00000	1,000	24.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,529.00000	7,665,000	24.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		6.00000	5,000	22.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,533.00000	5,669,000	22.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		43.00000	35,000	22.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,570.00000	3,699,000	22.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,480.00000	2,345,000	16.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		7.00000	9,000	16.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,577.00000	9,714,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		2.00000	1,000	24.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,579.00000	7,715,000	24.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		6.00000	4,000	22.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,583.00000	5,718,000	22.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		41.00000	34,000	22.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,618.00000	3,748,000	22.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		142.00000	122,000	18.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,719.00000	1,836,000	18.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		287.00000	250,000	15.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		864.00000	964,000	15.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		669.00000	591,000	13.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		246.00000	305,000	13.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,459.00000	1,332,000	13.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		36.00000	46,000	13.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,431.00000	2,295,000	15.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		8.00000	9,000	15.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,627.00000	9,764,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		2.00000	1,000	24.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,629.00000	7,765,000	24.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		5.00000	4,000	22.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,632.00000	5,768,000	22.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		40.00000	33,000	22.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,667.00000	3,797,000	22.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,381.00000	2,246,000	15.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		8.00000	10,000	15.66	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			345.53100	345.01500			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			318.00100	317.50700			0.00	0	987.00
ALBI	On	05/08/2010	Index Future			318.03200	317.54100			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.84220	6.86740		8.93	0.00	0	10,882.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	41.30	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,733.00000	7,758,000	41.30	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.60	Call		0.00000	0,000	38.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.60	Put		5,733.00000	5,758,000	38.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.60	Call		0.00000	0,000	35.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.60	Put		3,733.00000	3,758,000	35.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.60	Call		1.00000	1,000	23.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.60	Put		1,734.00000	1,759,000	23.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.60	Call		294.00000	268,000	10.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.60	Put		27.00000	26,000	10.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.60	Call		1,267.00000	1,242,000	17.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.60	Put		0.00000	0,000	17.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Call		2,267.00000	2,242,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Call		3,267.00000	3,242,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		4,267.00000	4,242,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	41.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,683.00000	7,708,000	41.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	38.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,683.00000	5,708,000	38.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	34.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,683.00000	3,708,000	34.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		1.00000	1,000	22.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,684.00000	1,709,000	22.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		339.00000	313,000	11.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		22.00000	21,000	11.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,317.00000	1,292,000	16.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	16.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,317.00000	2,292,000	13.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,317.00000	3,292,000	13.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,317.00000	4,292,000	13.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	41.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,633.00000	7,658,000	41.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	38.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,633.00000	5,658,000	38.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	34.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,633.00000	3,658,000	34.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		1.00000	1,000	22.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,634.00000	1,659,000	22.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		384.00000	358,000	11.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		17.00000	16,000	11.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,367.00000	1,342,000	16.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	16.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,367.00000	2,342,000	13.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,367.00000	3,342,000	13.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	13.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,367.00000	4,342,000	13.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		210.00000	185,000	9.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		43.00000	43,000	9.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	41.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,983.00000	8,008,000	41.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	38.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,983.00000	6,008,000	38.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	36.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,983.00000	4,008,000	36.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		1.00000	1,000	25.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		1,984.00000	2,009,000	25.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		102.00000	89,000	9.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		85.00000	97,000	9.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,019.00000	993,000	17.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		2.00000	1,000	17.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,017.00000	1,992,000	13.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	13.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		3,017.00000	2,992,000	13.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		4,017.00000	3,992,000	13.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	41.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		7,883.00000	7,908,000	41.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	38.56	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,883.00000	5,908,000	38.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	35.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,883.00000	3,908,000	35.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		1.00000	1,000	24.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,884.00000	1,909,000	24.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		171.00000	147,000	9.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		54.00000	55,000	9.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,118.00000	1,093,000	17.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		1.00000	1,000	17.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,117.00000	2,092,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,117.00000	3,092,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,117.00000	4,092,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	41.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,033.00000	8,058,000	41.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	38.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,033.00000	6,058,000	38.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	36.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,033.00000	4,058,000	36.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		1.00000	1,000	25.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,034.00000	2,059,000	25.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		82.00000	71,000	9.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		115.00000	129,000	9.73	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		969.00000	943,000	17.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		2.00000	1,000	17.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,967.00000	1,942,000	13.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	13.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,967.00000	2,942,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,967.00000	3,942,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	41.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,933.00000	7,958,000	41.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	38.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,933.00000	5,958,000	38.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	36.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,933.00000	3,958,000	36.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		1.00000	1,000	24.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,934.00000	1,959,000	24.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		135.00000	112,000	8.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		68.00000	70,000	8.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,068.00000	1,043,000	18.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		1.00000	1,000	18.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		2,067.00000	2,042,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		3,067.00000	3,042,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		4,067.00000	4,042,000	13.52	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	41.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,783.00000	7,808,000	41.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	38.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,783.00000	5,808,000	38.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	35.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,783.00000	3,808,000	35.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		1.00000	1,000	23.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,784.00000	1,809,000	23.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		251.00000	225,000	10.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		34.00000	33,000	10.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,218.00000	1,192,000	17.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		1.00000	0,000	17.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,217.00000	2,192,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,217.00000	3,192,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,217.00000	4,192,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	41.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,283.00000	8,308,000	41.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	39.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,283.00000	6,308,000	39.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	36.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,283.00000	4,308,000	36.67	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		0.00000	0,000	26.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,283.00000	2,308,000	26.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		28.00000	24,000	11.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		311.00000	332,000	11.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		721.00000	696,000	14.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		4.00000	4,000	14.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,717.00000	1,692,000	15.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	15.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,717.00000	2,692,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,717.00000	3,692,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	41.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,233.00000	8,258,000	41.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	39.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,233.00000	6,258,000	39.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	36.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,233.00000	4,258,000	36.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		0.00000	0,000	26.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,233.00000	2,258,000	26.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		34.00000	29,000	11.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		267.00000	287,000	11.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		771.00000	745,000	15.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		4.00000	3,000	15.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,767.00000	1,742,000	14.90	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	14.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,767.00000	2,742,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,767.00000	3,742,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	41.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,133.00000	8,158,000	41.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	38.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,133.00000	6,158,000	38.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	36.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,133.00000	4,158,000	36.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		0.00000	0,000	25.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,133.00000	2,158,000	25.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		53.00000	46,000	10.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		186.00000	204,000	10.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		870.00000	844,000	16.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		3.00000	2,000	16.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,867.00000	1,842,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,867.00000	2,842,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,867.00000	3,842,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	41.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,083.00000	8,108,000	41.60	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	38.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,083.00000	6,108,000	38.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	36.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,083.00000	4,108,000	36.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		1.00000	0,000	25.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,084.00000	2,108,000	25.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		66.00000	57,000	10.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		149.00000	165,000	10.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		919.00000	894,000	16.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		2.00000	2,000	16.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,917.00000	1,892,000	14.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		0.00000	0,000	14.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,917.00000	2,892,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,917.00000	3,892,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	41.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,333.00000	8,358,000	41.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	39.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,333.00000	6,358,000	39.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	36.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,333.00000	4,358,000	36.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		0.00000	0,000	27.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,333.00000	2,358,000	27.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		23.00000	19,000	12.11	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		356.00000	377,000	12.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		672.00000	646,000	14.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		5.00000	4,000	14.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,667.00000	1,642,000	15.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	0,000	15.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,667.00000	2,642,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,667.00000	3,642,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	41.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,183.00000	8,208,000	41.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	39.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,183.00000	6,208,000	39.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	36.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,183.00000	4,208,000	36.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		0.00000	0,000	26.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,183.00000	2,208,000	26.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		43.00000	37,000	10.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		226.00000	245,000	10.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		820.00000	794,000	15.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		3.00000	2,000	15.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,817.00000	1,792,000	14.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		0.00000	0,000	14.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,817.00000	2,792,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	13.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,817.00000	3,792,000	13.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	41.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,383.00000	8,408,000	41.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	39.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,383.00000	6,408,000	39.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	36.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,383.00000	4,408,000	36.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	27.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,383.00000	2,408,000	27.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		19.00000	16,000	12.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		402.00000	424,000	12.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		623.00000	597,000	13.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		6.00000	5,000	13.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,617.00000	1,592,000	15.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	15.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,617.00000	2,592,000	13.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,617.00000	3,592,000	13.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.87680	6.89980		10.66	0.00	0	4,490.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.90770	6.93220		11.52	0.00	0	750.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.41060	7.46780		10.23	0.00	0	95.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		227.00000	179,000	10.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		59.00000	68,000	10.78	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		191.00000	146,000	10.50	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		73.00000	85,000	10.50	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		265.00000	216,000	11.05	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		47.00000	55,000	11.05	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.52020	7.57760		11.66	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			138.59900	138.42400			0.00	0	2.00
GOVI On	06/05/2010	GOVI			319.47100	319.00300		6.80	0.00	0	325.00
GOVI On	06/05/2010	GOVI	309.80	Call		92,187.00000	96,744,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		157.00000	34,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			324.98600	324.51100		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		102,724.00000	106,056,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		13,614.00000	12,196,000	6.57	0.00	0	0.00
GVIX On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI On	06/05/2010	Index Future			363.99500	363.80500			0.00	0	497.00
J153 On	31/08/2010	Interest Rate Swap			6.89407	6.89407		15.00	0.00	0	0.00
J157 On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186 On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201 On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203 On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.12100		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32900		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.44000	6.44000			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.41600	6.41600			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.36100	6.36100			0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.36100	6.36100			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.36900	6.36900			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.36900	6.36900			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.41900	6.41900			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.56000	6.56000			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.82400	6.82400			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.20000	7.20000			0.00	0	3,500.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			7.51000	7.51000			0.00	0	7,500.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.62200	7.62200			0.00	0	0.00
JN02	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Put	250,000.00000		250,000,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Call	250,000.00000		250,000,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put	250,000.00000		250,000,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call	250,000.00000		250,000,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000	0.00	0	0.00
OTH1	On	06/05/2010	Index Future			309.60900	308.99400		0.00	0	3.00
R155	On	06/05/2010	Bond Future			6.82100	6.84600	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		843.00000	876,000	1.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		0.00000	0,000	1.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		908.00000	940,000	1.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		0.00000	0,000	1.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		779.00000	812,000	1.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		0.00000	0,000	1.00	0	0.00
R157	On	06/05/2010	Bond Future			7.74800	7.76900	3.50	6,088,898.88	48	6,141.00
R157	On	06/05/2010	Bond Future	8.50	Call		3,561.00000	3,665,000	3.62	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	06/05/2010	Bond Future	8.50	Put		0.00000	0,000	3.62	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Call		1,172.00000	1,257,000	3.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Put		32.00000	13,000	3.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	7.90	Call		751.00000	809,000	3.48	0.00	0	10.00
R157	On	06/05/2010	Bond Future	7.90	Put		103.00000	57,000	3.48	0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.80900	7.83200		3.75	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		4,309.00000	4,409,000	3.92	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		61.00000	52,000	3.92	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		3,263.00000	3,353,000	3.87	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		153.00000	134,000	3.87	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		5,394.00000	5,499,000	3.96	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		22.00000	18,000	3.96	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		340.00000	305,000	3.81	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		2,298.00000	2,372,000	3.81	0.00	0	500.00
R157	On	04/11/2010	Bond Future			7.81600	7.84000		4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		3,388.00000	3,466,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		451.00000	421,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		3,564.00000	3,644,000	4.13	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		408.00000	380,000	4.13	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		3,212.00000	3,288,000	4.10	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		495.00000	462,000	4.10	0.00	0	0.00
R186	On	06/05/2010	Bond Future			8.66800	8.67800		7.75	20,043,538.73	167	17,806.00
R186	On	06/05/2010	Bond Future	9.00	Call		3,101.00000	3,180,000	7.91	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		30.00000	11,000	7.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010			8.72500	8.73600		9.25	0.00	0	2,722.00
R186	On	05/08/2010	9.25	Call		5,425.00000	5,487,000	9.41	0.00	0	0.00
R186	On	05/08/2010	9.25	Put		652.00000	608,000	9.41	0.00	0	0.00
R186	On	05/08/2010	8.75	Call		2,337.00000	2,359,000	9.14	0.00	0	1,300.00
R186	On	05/08/2010	8.75	Put		2,203.00000	2,119,000	9.14	0.00	0	0.00
R186	On	05/08/2010	9.75	Call		9,285.00000	9,375,000	9.76	0.00	0	0.00
R186	On	05/08/2010	9.75	Put		147.00000	131,000	9.76	0.00	0	1,300.00
R186	On	05/08/2010	10.00	Call		11,288.00000	11,386,000	9.95	0.00	0	0.00
R186	On	05/08/2010	10.00	Put		64.00000	57,000	9.95	0.00	0	3,000.00
R186	On	04/11/2010			8.75500	8.76600		9.50	0.00	0	0.00
R186	On	04/11/2010	9.25	Call		5,980.00000	6,033,000	9.67	0.00	0	0.00
R186	On	04/11/2010	9.25	Put		1,528.00000	1,477,000	9.67	0.00	0	0.00
R186	On	04/11/2010	9.30	Call		6,302.00000	6,358,000	9.70	0.00	0	0.00
R186	On	04/11/2010	9.30	Put		1,405.00000	1,357,000	9.70	0.00	0	0.00
R186	On	04/11/2010	9.20	Call		5,664.00000	5,715,000	9.63	0.00	0	0.00
R186	On	04/11/2010	9.20	Put		1,660.00000	1,607,000	9.63	0.00	0	0.00
R186	On	04/11/2010	8.75	Put		3,332.00000	3,255,000	9.39	0.00	0	0.00
R186	On	04/11/2010	8.75	Call		3,180.00000	3,208,000	9.39	0.00	0	7,500.00
R201	On	06/05/2010			7.70900	7.73000		3.25	0.00	0	486.00
R201	On	06/05/2010	8.50	Call		2,959.00000	3,041,000	3.37	0.00	0	0.00
R201	On	06/05/2010	8.50	Put		0.00000	0,000	3.37	0.00	0	0.00
R201	On	05/08/2010			7.77500	7.79800		3.75	0.00	0	688.00
R201	On	05/08/2010	9.00	Call		4,370.00000	4,452,000	4.01	0.00	0	0.00
R201	On	05/08/2010	9.00	Put		19.00000	16,000	4.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future			7.77800	7.80200		3.75	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,767.00000	2,829,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		336.00000	313,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,906.00000	2,970,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		304.00000	283,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,629.00000	2,690,000	3.80	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		370.00000	346,000	3.80	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.30900	8.33000		5.00	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		3,537.00000	3,650,000	5.20	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		0.00000	0,000	5.20	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.38000	8.40200		5.75	0.00	0	1,607.00
R203	On	05/08/2010	Bond Future	9.25	Call		4,460.00000	4,558,000	6.07	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		140.00000	122,000	6.07	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.41200	8.43500		6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		4,487.00000	4,575,000	6.21	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		442.00000	413,000	6.21	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		4,689.00000	4,779,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		403.00000	376,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		4,288.00000	4,374,000	6.19	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		485.00000	454,000	6.19	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.41900	8.44000		5.50	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		3,251.00000	3,376,000	5.72	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		0.00000	0,000	5.72	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Call		6,037.00000	6,161,000	5.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	06/05/2010	Bond Future	9.50	Put		0.00000	0,000	5.98	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		262.00000	173,000	5.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		617.00000	653,000	5.50	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.48900	8.51100		6.75	0.00	0	1,112.00
R204	On	05/08/2010	Bond Future	9.25	Call		4,374.00000	4,477,000	6.99	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		217.00000	193,000	6.99	0.00	0	780.00
R204	On	04/11/2010	Bond Future			8.52000	8.54300		6.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		4,520.00000	4,612,000	6.99	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		625.00000	587,000	6.99	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		4,735.00000	4,829,000	7.02	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		573.00000	536,000	7.02	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		4,308.00000	4,398,000	6.96	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		682.00000	642,000	6.96	0.00	0	0.00
R206	On	06/05/2010	Bond Future			7.69100	7.72200		2.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		3,164.00000	3,261,000	2.89	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		0.00000	0,000	2.89	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.77200	7.80600		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		3,448.00000	3,545,000	3.14	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		11.00000	8,000	3.14	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.77100	7.80800		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		2,134.00000	2,212,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		248.00000	224,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,244.00000	2,324,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		224.00000	201,000	3.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	8.45	Call		2,027.00000	2,103,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		276.00000	250,000	3.04	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.49900	8.51000		6.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		4,415.00000	4,482,000	6.49	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		0.00000	0,000	6.49	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.56700	8.57800		7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		5,476.00000	5,530,000	7.90	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		132.00000	120,000	7.90	0.00	0	0.00
R207	On	04/11/2010	Bond Future			8.59600	8.60700		7.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		4,436.00000	4,474,000	7.76	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		732.00000	705,000	7.76	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		4,655.00000	4,694,000	7.79	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		671.00000	645,000	7.79	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		4,221.00000	4,257,000	7.73	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		798.00000	769,000	7.73	0.00	0	0.00
R208	On	06/05/2010	Bond Future			8.54800	8.56900		6.75	6,524,207.78	74	5,038.00
R208	On	06/05/2010	Bond Future	9.25	Call		4,217.00000	4,351,000	7.04	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		0.00000	0,000	7.04	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.60900	8.63100		8.00	0.00	0	1,249.00
R208	On	05/08/2010	Bond Future	9.50	Call		5,405.00000	5,523,000	8.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		165.00000	144,000	8.45	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.64000	8.66200		8.25	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		4,330.00000	4,421,000	8.39	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		792.00000	747,000	8.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.30	Call	4,554.00000	4,648,000	8.42	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put	724.00000	682,000	8.42	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call	4,110.00000	4,198,000	8.36	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put	866.00000	817,000	8.36	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.66600	8.68600	10.00	3,719,610.09	49	1,821.00
R209	On	06/05/2010	Bond Future	8.50	Call	102.00000	86,000	9.88	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put	1,641.00000	1,462,000	9.88	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.70900	8.73000	11.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call	1,984.00000	2,047,000	11.61	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put	1,823.00000	1,716,000	11.61	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.73200	8.75300	12.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call	3,789.00000	3,876,000	12.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put	1,849.00000	1,768,000	12.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call	4,030.00000	4,121,000	12.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put	1,708.00000	1,630,000	12.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call	3,557.00000	3,640,000	12.47	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put	2,003.00000	1,918,000	12.47	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			315.55700	315.09000		0.00	0	100.00
Total for Derivatives :									276,527,905.78	32,084	780,220.00

i-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900		0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2011	Spot Bond			6.80000	6.82500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.74000	7.76000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.66000	8.67000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.69500	7.72000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.30000	8.32000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.41000	8.43000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.68000	7.70500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.49000	8.50000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.54000	8.55500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.66000	8.68000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										276,527,905.78	32,084	780,220.00