



Daily MTM Report

Daily summary for: 20/04/2010

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			7.48690	7.53640		13.82	136,216,658.60	18,194	259,025.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		11.00000	9,000	17.31	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		875.00000	922,000	17.31	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	39.81	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,614.00000	8,663,000	39.81	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	37.79	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,614.00000	6,663,000	37.79	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,386.00000	3,337,000	16.98	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	39.81	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,664.00000	8,713,000	39.81	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	37.86	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,664.00000	6,713,000	37.86	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,336.00000	3,287,000	16.98	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	39.81	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		8,764.00000	8,813,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,064.00000	9,113,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,264.00000	9,313,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	38.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,264.00000	7,313,000	38.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	28.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,264.00000	3,313,000	28.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,214.00000	9,263,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,214.00000	7,263,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	27.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,214.00000	3,263,000	27.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,786.00000	1,737,000	19.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	19.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,786.00000	2,737,000	18.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	18.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,164.00000	9,213,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	38.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,164.00000	7,213,000	38.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,964.00000	9,013,000	39.81	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	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		9,014.00000	9,063,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,914.00000	8,963,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	38.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,914.00000	6,963,000	38.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		205.00000	180,000	13.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		119.00000	143,000	13.95	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,088.00000	1,039,000	16.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		2.00000	2,000	16.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,086.00000	2,037,000	20.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	20.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,086.00000	3,037,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,814.00000	8,863,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	38.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,814.00000	6,863,000	38.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,187.00000	1,138,000	17.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		1.00000	1,000	17.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,186.00000	2,137,000	20.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	20.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,186.00000	3,137,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	39.81	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		8,714.00000	8,763,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		345.00000	310,000	14.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		59.00000	73,000	14.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,287.00000	1,237,000	17.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		1.00000	0,000	17.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,286.00000	3,237,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	38.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,764.00000	6,813,000	38.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	34.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,264.00000	5,313,000	34.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		15.00000	13,000	16.92	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		779.00000	826,000	16.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		307.00000	274,000	14.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		71.00000	87,000	14.34	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,237.00000	1,188,000	17.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		1.00000	1,000	17.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,236.00000	2,187,000	20.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	20.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,236.00000	3,187,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		9.00000	8,000	17.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		923.00000	971,000	17.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		4.00000	3,000	18.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,218.00000	1,266,000	18.67	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	38.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,064.00000	7,113,000	38.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	38.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		7,014.00000	7,063,000	38.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	31.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		4,014.00000	4,063,000	31.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	38.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,964.00000	7,013,000	38.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		4.00000	4,000	18.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,168.00000	1,217,000	18.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		841.00000	793,000	15.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		5.00000	6,000	15.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,836.00000	1,787,000	20.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	20.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,836.00000	2,787,000	17.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	17.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		8.00000	7,000	17.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		972.00000	1,020,000	17.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		176.00000	154,000	13.82	0.00	0	7,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		140.00000	167,000	13.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,036.00000	1,987,000	21.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	21.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,036.00000	2,987,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	35.63	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		5,514.00000	5,563,000	35.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	33.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,514.00000	4,563,000	33.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	29.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,514.00000	3,563,000	29.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		7.00000	6,000	17.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,021.00000	1,069,000	17.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		153.00000	134,000	14.01	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		167.00000	197,000	14.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		989.00000	940,000	16.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		3.00000	3,000	16.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		1,986.00000	1,937,000	20.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	20.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		2,986.00000	2,937,000	17.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	17.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	35.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,564.00000	5,613,000	35.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	33.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,564.00000	4,613,000	33.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	29.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,564.00000	3,613,000	29.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		6.00000	5,000	18.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,070.00000	1,118,000	18.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		939.00000	891,000	16.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		3.00000	4,000	16.15	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		1,936.00000	1,887,000	20.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	20.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,936.00000	2,887,000	17.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	17.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	35.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,614.00000	5,663,000	35.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,614.00000	3,663,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		5.00000	4,000	18.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,119.00000	1,167,000	18.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		890.00000	842,000	16.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		4.00000	5,000	16.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,886.00000	1,837,000	20.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	20.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,886.00000	2,837,000	17.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	17.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	36.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,764.00000	5,813,000	36.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	33.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,764.00000	4,813,000	33.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	30.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,764.00000	3,813,000	30.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3.00000	3,000	18.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,267.00000	1,316,000	18.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		73.00000	63,000	14.98	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		337.00000	376,000	14.98	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		745.00000	697,000	15.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		9.00000	10,000	15.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,736.00000	1,687,000	19.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	19.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,736.00000	2,687,000	18.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	18.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		62.00000	54,000	15.18	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		376.00000	417,000	15.18	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		697.00000	650,000	15.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		11.00000	13,000	15.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,686.00000	1,637,000	19.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	19.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,686.00000	2,637,000	18.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	18.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	36.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,864.00000	5,913,000	36.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	31.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,864.00000	3,913,000	31.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2.00000	2,000	19.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,366.00000	1,415,000	19.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		53.00000	46,000	15.37	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		417.00000	459,000	15.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		650.00000	604,000	15.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		14.00000	17,000	15.37	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	14/06/2010	Foreign Exchange Future	5.90	Call		1,636.00000	1,587,000	19.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	19.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,636.00000	2,587,000	18.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	18.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	36.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,964.00000	6,013,000	36.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	31.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,964.00000	4,013,000	31.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,164.00000	6,213,000	37.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	34.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,164.00000	5,213,000	34.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	32.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,164.00000	4,213,000	32.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	27.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,164.00000	3,213,000	27.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	37.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,114.00000	6,163,000	37.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	34.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,114.00000	5,163,000	34.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	31.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,114.00000	4,163,000	31.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		426.00000	387,000	14.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		40.00000	50,000	14.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,387.00000	1,337,000	18.07	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		1.00000	0,000	18.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,386.00000	2,337,000	19.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	19.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	36.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,064.00000	6,113,000	36.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,064.00000	4,113,000	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	27.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,064.00000	3,113,000	27.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	20.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,565.00000	1,614,000	20.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		28.00000	24,000	16.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		592.00000	637,000	16.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		469.00000	428,000	14.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		33.00000	41,000	14.86	0.00	0	3,950.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,437.00000	1,387,000	18.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		1.00000	0,000	18.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,436.00000	2,387,000	19.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	19.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	36.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,914.00000	5,963,000	36.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	31.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,914.00000	3,963,000	31.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		46.00000	39,000	15.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		460.00000	502,000	15.57	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		603.00000	558,000	15.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		17.00000	21,000	15.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,587.00000	1,537,000	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		1.00000	0,000	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,586.00000	2,537,000	18.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	18.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	36.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,814.00000	5,863,000	36.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	33.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,814.00000	4,863,000	33.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	30.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,814.00000	3,863,000	30.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2.00000	2,000	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,416.00000	1,465,000	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3.00000	2,000	19.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,317.00000	1,365,000	19.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	35.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,464.00000	5,513,000	35.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	32.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,464.00000	4,513,000	32.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2.00000	2,000	19.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,466.00000	1,515,000	19.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		557.00000	513,000	15.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		21.00000	26,000	15.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,537.00000	1,487,000	18.78	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		1.00000	0,000	18.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	36.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,664.00000	5,713,000	36.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,664.00000	3,713,000	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1.00000	1,000	20.42	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,665.00000	1,714,000	20.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		385.00000	347,000	14.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		49.00000	60,000	14.60	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,337.00000	1,287,000	17.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		1.00000	0,000	17.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,336.00000	2,287,000	19.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	19.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	32.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,314.00000	4,363,000	32.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1.00000	1,000	20.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,715.00000	1,764,000	20.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2.00000	1,000	19.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,516.00000	1,564,000	19.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		271.00000	241,000	14.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		85.00000	104,000	14.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,964.00000	8,013,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	37.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,464.00000	6,513,000	37.56	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	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,964.00000	5,013,000	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	29.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,464.00000	3,513,000	29.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,038.00000	989,000	16.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		2.00000	2,000	16.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,536.00000	2,487,000	19.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	19.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,036.00000	3,987,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,214.00000	8,263,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	37.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,714.00000	6,763,000	37.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,714.00000	3,763,000	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		18.00000	15,000	16.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		732.00000	778,000	16.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		793.00000	745,000	15.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		7.00000	8,000	15.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,286.00000	2,237,000	20.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	20.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,786.00000	3,737,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1.00000	1,000	20.81	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		1,765.00000	1,814,000	20.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		133.00000	115,000	14.21	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		197.00000	228,000	14.21	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	33.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,714.00000	4,763,000	33.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	32.60	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,364.00000	4,413,000	32.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	20.23	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,615.00000	1,664,000	20.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1.00000	1,000	21.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,815.00000	1,864,000	21.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		115.00000	100,000	14.40	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		229.00000	263,000	14.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	33.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,664.00000	4,713,000	33.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	22.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,064.00000	2,113,000	22.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1.00000	0,000	21.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,965.00000	2,013,000	21.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		99.00000	86,000	14.59	0.00	0	17,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		263.00000	299,000	14.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	22.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,114.00000	2,163,000	22.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,014.00000	2,063,000	21.83	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		1.00000	1,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,915.00000	1,964,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		85.00000	74,000	14.79	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		299.00000	337,000	14.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	34.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		5,014.00000	5,063,000	34.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		24.00000	21,000	16.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		638.00000	684,000	16.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	34.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,214.00000	5,263,000	34.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	27.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,114.00000	3,163,000	27.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	26.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,014.00000	3,063,000	26.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,914.00000	2,963,000	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		13.00000	11,000	17.12	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		827.00000	874,000	17.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	34.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,064.00000	5,113,000	34.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	26.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,964.00000	3,013,000	26.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	26.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,864.00000	2,913,000	26.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		21.00000	18,000	16.54	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		685.00000	731,000	16.54	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,914.00000	4,963,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	25.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,814.00000	2,863,000	25.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	25.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,714.00000	2,763,000	25.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	24.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,614.00000	2,663,000	24.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	24.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,514.00000	2,563,000	24.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	23.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,414.00000	2,463,000	23.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	23.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,314.00000	2,363,000	23.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	22.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,214.00000	2,263,000	22.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		33.00000	29,000	15.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		547.00000	592,000	15.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	33.26	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,614.00000	4,663,000	33.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1.00000	1,000	21.20	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,865.00000	1,914,000	21.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	33.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,864.00000	4,913,000	33.92	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	25.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,764.00000	2,813,000	25.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	25.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,664.00000	2,713,000	25.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	24.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,564.00000	2,613,000	24.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	23.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,364.00000	2,413,000	23.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	23.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,264.00000	2,313,000	23.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,164.00000	2,213,000	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		39.00000	34,000	15.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		503.00000	547,000	15.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	24.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,464.00000	2,513,000	24.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,164.00000	8,213,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,836.00000	3,787,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	37.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,214.00000	6,263,000	37.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	32.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,214.00000	4,263,000	32.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	39.81	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		8,264.00000	8,313,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	37.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,264.00000	6,313,000	37.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	32.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,264.00000	4,313,000	32.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,736.00000	3,687,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,414.00000	8,463,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	37.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,414.00000	6,463,000	37.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	32.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,414.00000	4,463,000	32.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,586.00000	3,537,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,314.00000	8,363,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	37.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,314.00000	6,363,000	37.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,686.00000	3,637,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,964.00000	10,013,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,364.00000	8,413,000	39.81	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	37.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,364.00000	6,413,000	37.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,636.00000	3,587,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,464.00000	8,513,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,536.00000	3,487,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,514.00000	8,563,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	37.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,514.00000	6,563,000	37.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		513.00000	470,000	14.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		27.00000	33,000	14.99	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,487.00000	1,437,000	18.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		1.00000	0,000	18.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,486.00000	2,437,000	19.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	19.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,486.00000	3,437,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,064.00000	8,113,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,936.00000	3,887,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	39.81	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		8,114.00000	8,163,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,886.00000	3,837,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,564.00000	8,613,000	39.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	37.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,564.00000	6,613,000	37.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,436.00000	3,387,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		237.00000	209,000	14.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		101.00000	122,000	14.08	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.60110	7.65170		14.99	722,104.50	95	14,713.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,198.00000	8,249,000	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,198.00000	6,249,000	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	24.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,199.00000	4,250,000	24.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		20.00000	19,000	23.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,218.00000	2,268,000	23.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		834.00000	792,000	14.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		32.00000	41,000	14.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,804.00000	1,754,000	18.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		2.00000	3,000	18.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,802.00000	2,751,000	23.59	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	0,000	23.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,802.00000	3,751,000	21.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	21.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,148.00000	8,199,000	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	28.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,148.00000	6,199,000	28.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	24.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,149.00000	4,200,000	24.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		22.00000	20,000	23.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,170.00000	2,219,000	23.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		231.00000	217,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		379.00000	416,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		879.00000	835,000	14.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		27.00000	34,000	14.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,854.00000	1,804,000	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		2.00000	3,000	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,852.00000	2,801,000	23.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	23.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,852.00000	3,801,000	21.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	21.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		215.00000	203,000	15.98	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		413.00000	452,000	15.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,248.00000	8,299,000	32.23	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	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	28.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,248.00000	6,299,000	28.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	24.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,249.00000	4,300,000	24.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		19.00000	17,000	23.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,267.00000	2,316,000	23.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		200.00000	189,000	16.18	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		448.00000	488,000	16.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		791.00000	749,000	14.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		39.00000	48,000	14.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,755.00000	1,704,000	17.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		3.00000	3,000	17.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,752.00000	2,701,000	23.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,752.00000	3,701,000	22.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	22.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,298.00000	8,349,000	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	28.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,298.00000	6,349,000	28.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	24.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,299.00000	4,350,000	24.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		17.00000	16,000	23.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,315.00000	2,365,000	23.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		187.00000	176,000	16.38	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		485.00000	525,000	16.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		748.00000	708,000	14.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		46.00000	57,000	14.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,705.00000	1,655,000	17.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		3.00000	4,000	17.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,702.00000	2,652,000	23.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	23.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,702.00000	3,651,000	22.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	22.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,398.00000	8,449,000	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	28.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,398.00000	6,449,000	28.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	24.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,399.00000	4,450,000	24.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		15.00000	14,000	23.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,413.00000	2,463,000	23.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		163.00000	154,000	16.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		561.00000	603,000	16.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		667.00000	629,000	14.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		65.00000	78,000	14.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,606.00000	1,556,000	17.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		4.00000	5,000	17.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,602.00000	2,552,000	22.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	22.52	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	4.05	Call		3,602.00000	3,551,000	22.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	22.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,448.00000	8,499,000	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	28.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,448.00000	6,499,000	28.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	24.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,449.00000	4,500,000	24.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		14.00000	13,000	23.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,462.00000	2,512,000	23.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		152.00000	144,000	16.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		600.00000	643,000	16.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		627.00000	591,000	14.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		75.00000	90,000	14.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,556.00000	1,506,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		4.00000	5,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,552.00000	2,502,000	22.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	22.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,552.00000	3,501,000	22.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	22.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,498.00000	8,549,000	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	29.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,498.00000	6,549,000	29.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	24.97	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		4,499.00000	4,550,000	24.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		13.00000	12,000	23.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,511.00000	2,561,000	23.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		142.00000	134,000	17.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		640.00000	683,000	17.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		589.00000	554,000	14.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		87.00000	103,000	14.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,507.00000	1,457,000	16.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		5.00000	6,000	16.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,502.00000	2,452,000	21.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	21.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,502.00000	3,451,000	23.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	23.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,648.00000	8,699,000	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	29.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,648.00000	6,699,000	29.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	25.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,649.00000	4,700,000	25.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		10.00000	9,000	23.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,658.00000	2,708,000	23.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		483.00000	453,000	14.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		131.00000	152,000	14.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,358.00000	1,309,000	15.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		6.00000	8,000	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	13/09/2010	Foreign Exchange Future	5.30	Call		2,353.00000	2,302,000	21.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	21.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,352.00000	3,301,000	23.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	23.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,598.00000	8,649,000	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	29.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,598.00000	6,649,000	29.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,599.00000	4,650,000	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		11.00000	10,000	23.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,609.00000	2,659,000	23.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		124.00000	118,000	17.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		722.00000	767,000	17.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		517.00000	485,000	14.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		115.00000	134,000	14.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,408.00000	1,358,000	15.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		6.00000	7,000	15.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,402.00000	2,352,000	21.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	21.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,402.00000	3,351,000	23.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	23.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,748.00000	8,799,000	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	29.58	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		6,748.00000	6,799,000	29.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	25.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,749.00000	4,800,000	25.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		8.00000	8,000	23.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,756.00000	2,807,000	23.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		102.00000	97,000	18.16	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		850.00000	896,000	18.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		420.00000	392,000	14.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		168.00000	191,000	14.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,260.00000	1,211,000	15.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		8.00000	10,000	15.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,253.00000	2,202,000	20.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	20.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,252.00000	3,201,000	24.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	24.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		116.00000	110,000	17.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		764.00000	809,000	17.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,048.00000	8,099,000	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,048.00000	6,099,000	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	24.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,049.00000	4,100,000	24.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		26.00000	24,000	22.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,074.00000	2,123,000	22.95	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		266.00000	250,000	15.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		314.00000	349,000	15.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		970.00000	924,000	14.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		18.00000	23,000	14.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,954.00000	1,903,000	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		2.00000	2,000	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,952.00000	2,901,000	24.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	24.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,952.00000	3,901,000	21.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	21.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,098.00000	8,149,000	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,098.00000	6,149,000	28.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	24.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,099.00000	4,150,000	24.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		24.00000	22,000	22.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,122.00000	2,171,000	22.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		248.00000	233,000	15.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		346.00000	382,000	15.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		924.00000	879,000	14.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		22.00000	28,000	14.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,904.00000	1,854,000	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		2.00000	3,000	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,902.00000	2,851,000	24.12	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	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	24.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,902.00000	3,851,000	21.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	21.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,348.00000	8,399,000	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	28.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,348.00000	6,399,000	28.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	24.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,349.00000	4,400,000	24.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		16.00000	15,000	23.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,364.00000	2,414,000	23.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		174.00000	165,000	16.57	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		522.00000	564,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		707.00000	668,000	14.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		55.00000	67,000	14.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,655.00000	1,605,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		3.00000	4,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,652.00000	2,602,000	22.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	22.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,652.00000	3,601,000	22.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	22.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,548.00000	8,599,000	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	29.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,548.00000	6,599,000	29.14	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	25.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,549.00000	4,600,000	25.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		12.00000	11,000	23.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,560.00000	2,610,000	23.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		133.00000	126,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		681.00000	725,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		553.00000	519,000	14.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		101.00000	118,000	14.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,457.00000	1,407,000	16.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		5.00000	6,000	16.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,452.00000	2,402,000	21.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	21.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,452.00000	3,401,000	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,698.00000	8,749,000	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	29.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,698.00000	6,749,000	29.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	25.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,699.00000	4,750,000	25.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		9.00000	8,000	23.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,707.00000	2,757,000	23.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		109.00000	104,000	17.96	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		807.00000	853,000	17.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		451.00000	422,000	14.76	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	13/09/2010	Foreign Exchange Future	7.35	Put		149.00000	171,000	14.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,309.00000	1,260,000	15.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		7.00000	9,000	15.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,303.00000	2,252,000	20.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	20.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,302.00000	3,251,000	23.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	23.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		38.00000	36,000	21.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,686.00000	1,735,000	21.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		43.00000	42,000	21.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,541.00000	1,591,000	21.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		983.00000	1,030,000	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		85.00000	81,000	18.75	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,119.00000	1,167,000	19.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		71.00000	68,000	19.34	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		46.00000	44,000	20.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,494.00000	1,543,000	20.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		51.00000	49,000	20.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,399.00000	1,448,000	20.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		80.00000	76,000	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,028.00000	1,075,000	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		258.00000	287,000	14.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		310.00000	288,000	14.99	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.71490	7.76750		15.48	115,723.50	15	6,759.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	27.87	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	13/12/2010	Foreign Exchange Future	15.95	Put		8,183.00000	8,235,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,184.00000	6,236,000	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		16.00000	15,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,199.00000	4,250,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		63.00000	60,000	22.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,246.00000	2,295,000	22.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		320.00000	304,000	16.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		503.00000	539,000	16.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		893.00000	852,000	14.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		76.00000	87,000	14.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,827.00000	1,775,000	16.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		10.00000	10,000	16.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,819.00000	2,767,000	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		2.00000	2,000	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,818.00000	3,765,000	25.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	25.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		181.00000	172,000	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		964.00000	1,007,000	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,233.00000	8,285,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,234.00000	6,286,000	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		15.00000	14,000	26.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,248.00000	4,299,000	26.30	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	10.00	Call		60.00000	58,000	22.81	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,293.00000	2,343,000	22.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		854.00000	814,000	14.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		87.00000	99,000	14.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,778.00000	1,726,000	16.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		11.00000	11,000	16.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,769.00000	2,717,000	21.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		2.00000	2,000	21.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,768.00000	3,715,000	25.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	25.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,283.00000	8,335,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,284.00000	6,336,000	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		14.00000	13,000	26.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,297.00000	4,348,000	26.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		58.00000	55,000	22.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,341.00000	2,390,000	22.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		290.00000	275,000	16.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		573.00000	610,000	16.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		816.00000	776,000	14.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		99.00000	111,000	14.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,729.00000	1,677,000	16.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		12.00000	12,000	16.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,719.00000	2,667,000	20.91	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	5.05	Put		2.00000	2,000	20.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,718.00000	3,665,000	25.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	25.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,333.00000	8,385,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,334.00000	6,386,000	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		13.00000	12,000	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,346.00000	4,397,000	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		56.00000	53,000	23.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,389.00000	2,438,000	23.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		276.00000	262,000	16.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		609.00000	647,000	16.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		778.00000	740,000	14.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		111.00000	125,000	14.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,680.00000	1,629,000	16.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		13.00000	14,000	16.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,670.00000	2,617,000	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		3.00000	2,000	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,668.00000	3,615,000	25.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	25.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		304.00000	289,000	16.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		537.00000	574,000	16.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,383.00000	8,435,000	27.87	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	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,384.00000	6,436,000	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		12.00000	11,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,395.00000	4,446,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		54.00000	51,000	23.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,437.00000	2,486,000	23.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		263.00000	249,000	16.98	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		646.00000	684,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		742.00000	705,000	14.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		125.00000	140,000	14.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,631.00000	1,580,000	16.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		14.00000	15,000	16.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,620.00000	2,567,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		3.00000	2,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,618.00000	3,565,000	25.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	25.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,433.00000	8,485,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	25.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,434.00000	6,486,000	25.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		12.00000	11,000	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,445.00000	4,496,000	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		52.00000	50,000	23.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,485.00000	2,535,000	23.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		250.00000	238,000	17.15	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		683.00000	723,000	17.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		706.00000	671,000	14.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		139.00000	156,000	14.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,583.00000	1,532,000	16.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		16.00000	17,000	16.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,570.00000	2,518,000	20.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		3.00000	3,000	20.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,568.00000	3,515,000	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,483.00000	8,535,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	25.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,484.00000	6,536,000	25.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		11.00000	10,000	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,494.00000	4,545,000	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		50.00000	48,000	23.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,533.00000	2,583,000	23.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		238.00000	227,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		721.00000	762,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		672.00000	638,000	14.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		155.00000	173,000	14.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,534.00000	1,483,000	15.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		17.00000	18,000	15.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,520.00000	2,468,000	19.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		3.00000	3,000	19.98	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	4.25	Call		3,518.00000	3,465,000	24.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	24.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,683.00000	8,735,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,684.00000	6,736,000	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		8.00000	8,000	25.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,691.00000	4,743,000	25.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		43.00000	41,000	23.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,726.00000	2,776,000	23.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		198.00000	188,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		881.00000	923,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		547.00000	517,000	15.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		230.00000	252,000	15.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,342.00000	1,292,000	15.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		25.00000	27,000	15.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,321.00000	2,269,000	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		4.00000	4,000	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,318.00000	3,266,000	23.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	1,000	23.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,633.00000	8,685,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	26.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,634.00000	6,686,000	26.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		9.00000	8,000	26.02	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	12.40	Put		4,642.00000	4,693,000	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		45.00000	43,000	23.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,678.00000	2,728,000	23.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		207.00000	197,000	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		840.00000	882,000	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		576.00000	545,000	15.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		209.00000	230,000	15.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,390.00000	1,339,000	15.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		23.00000	24,000	15.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,371.00000	2,319,000	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		4.00000	4,000	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,368.00000	3,315,000	23.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	23.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		173.00000	165,000	18.48	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,006.00000	1,050,000	18.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,733.00000	8,785,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,734.00000	6,786,000	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		8.00000	7,000	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,741.00000	4,792,000	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		42.00000	40,000	23.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,775.00000	2,825,000	23.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		189.00000	180,000	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		922.00000	965,000	18.15	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	7.50	Call		518.00000	489,000	15.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		251.00000	274,000	15.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,294.00000	1,244,000	14.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		27.00000	29,000	14.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,272.00000	2,219,000	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		5.00000	4,000	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,268.00000	3,216,000	23.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	23.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		227.00000	216,000	17.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		760.00000	801,000	17.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,083.00000	8,135,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	25.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,084.00000	6,136,000	25.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		18.00000	16,000	26.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,101.00000	4,151,000	26.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		68.00000	65,000	22.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,151.00000	2,200,000	22.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		354.00000	336,000	15.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		437.00000	471,000	15.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		975.00000	932,000	14.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		58.00000	67,000	14.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,925.00000	1,873,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		8.00000	8,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,919.00000	2,866,000	21.84	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	13/12/2010	Foreign Exchange Future	4.85	Put		2.00000	1,000	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,918.00000	3,865,000	26.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	26.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,133.00000	8,185,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,134.00000	6,186,000	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		17.00000	15,000	26.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,150.00000	4,200,000	26.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		65.00000	62,000	22.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,198.00000	2,247,000	22.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		337.00000	319,000	16.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		470.00000	504,000	16.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		934.00000	891,000	14.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		67.00000	76,000	14.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,876.00000	1,824,000	17.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		9.00000	9,000	17.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,869.00000	2,816,000	21.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		2.00000	1,000	21.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,868.00000	3,815,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,533.00000	8,585,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,534.00000	6,586,000	25.95	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	12.30	Call		10.00000	9,000	26.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,543.00000	4,594,000	26.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		48.00000	46,000	23.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,581.00000	2,631,000	23.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		639.00000	606,000	14.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		172.00000	191,000	14.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,486.00000	1,435,000	15.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		19.00000	20,000	15.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,470.00000	2,418,000	19.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		3.00000	3,000	19.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,468.00000	3,415,000	24.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	24.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,583.00000	8,635,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,584.00000	6,636,000	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		10.00000	9,000	26.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,593.00000	4,644,000	26.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		47.00000	44,000	23.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,630.00000	2,679,000	23.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		217.00000	206,000	17.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		800.00000	841,000	17.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		607.00000	575,000	15.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		190.00000	210,000	15.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,438.00000	1,387,000	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	6.35	Put		21.00000	22,000	15.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,421.00000	2,368,000	19.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		4.00000	3,000	19.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,418.00000	3,365,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	26.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,284.00000	7,336,000	26.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		4.00000	4,000	25.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,287.00000	5,339,000	25.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		29.00000	28,000	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,312.00000	3,363,000	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		119.00000	114,000	19.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,402.00000	1,449,000	19.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,718.00000	4,665,000	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		1.00000	0,000	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,447.00000	1,495,000	20.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		114.00000	110,000	20.15	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		86.00000	83,000	21.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,819.00000	1,868,000	21.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		106.00000	102,000	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,539.00000	1,587,000	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		83.00000	80,000	21.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,866.00000	1,915,000	21.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		372.00000	353,000	15.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		405.00000	438,000	15.82	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	14/03/2011	Foreign Exchange Future			7.83320	7.88360		16.11	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		425.00000	400,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		541.00000	567,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		433.00000	409,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		599.00000	626,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		447.00000	421,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		513.00000	538,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		919.00000	951,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		303.00000	284,000	18.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,704.00000	2,749,000	23.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		88.00000	82,000	23.00	0.00	0	30,000.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.49040	11.53520		12.00	12,352,180.00	1,075	32,073.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,515.00000	10,560,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,515.00000	8,560,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,815.00000	10,860,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,815.00000	8,860,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,315.00000	10,360,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,315.00000	8,360,000	37.46	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	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	33.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,315.00000	6,360,000	33.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,315.00000	4,360,000	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,165.00000	10,210,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,165.00000	8,210,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	32.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,165.00000	6,210,000	32.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,165.00000	4,210,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,065.00000	10,110,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,065.00000	8,110,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		12.00000	5,000	19.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,077.00000	2,115,000	19.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		46.00000	24,000	16.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,111.00000	1,134,000	16.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		952.00000	903,000	12.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		17.00000	13,000	12.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,937.00000	1,892,000	18.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2.00000	2,000	18.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	37.46	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	14/06/2010	Foreign Exchange Future	21.40	Put		9,865.00000	9,910,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	37.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,865.00000	7,910,000	37.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,915.00000	9,960,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	37.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,915.00000	7,960,000	37.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		57.00000	31,000	15.60	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		972.00000	991,000	15.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		292.00000	235,000	12.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		207.00000	195,000	12.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,095.00000	1,048,000	13.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		10.00000	8,000	13.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,087.00000	2,041,000	18.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		2.00000	1,000	18.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,365.00000	10,410,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	33.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,365.00000	6,410,000	33.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	26.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,365.00000	4,410,000	26.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,565.00000	10,610,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,565.00000	8,610,000	37.46	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	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	33.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,565.00000	6,610,000	33.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,715.00000	10,760,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,715.00000	8,760,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		78.00000	46,000	14.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		793.00000	806,000	14.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		415.00000	357,000	12.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		130.00000	117,000	12.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,292.00000	1,245,000	14.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		7.00000	5,000	14.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,765.00000	10,810,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,765.00000	8,810,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		382.00000	324,000	12.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		147.00000	134,000	12.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,242.00000	1,196,000	14.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		7.00000	6,000	14.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,665.00000	10,710,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,665.00000	8,710,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		5.00000	2,000	21.35	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	14/06/2010	Foreign Exchange Future	14.20	Put		2,670.00000	2,712,000	21.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		21.00000	9,000	18.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,686.00000	1,719,000	18.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		84.00000	51,000	14.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		749.00000	761,000	14.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		449.00000	392,000	12.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		114.00000	102,000	12.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,341.00000	1,295,000	14.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		6.00000	5,000	14.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,615.00000	10,660,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	33.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,615.00000	6,660,000	33.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,615.00000	4,660,000	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,465.00000	10,510,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,465.00000	8,510,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,415.00000	10,460,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,415.00000	8,460,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	33.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,415.00000	6,460,000	33.31	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	15.95	Call		0.00000	0,000	26.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,415.00000	4,460,000	26.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,265.00000	10,310,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,265.00000	8,310,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	32.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,265.00000	6,310,000	32.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,265.00000	4,310,000	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		161.00000	114,000	13.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		426.00000	424,000	13.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		770.00000	718,000	12.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		35.00000	28,000	12.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,738.00000	1,692,000	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		3.00000	2,000	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,215.00000	10,260,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,215.00000	8,260,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,115.00000	10,160,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,115.00000	8,160,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		11.00000	4,000	19.96	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	13.65	Put		2,126.00000	2,164,000	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		207.00000	154,000	12.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		322.00000	314,000	12.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		905.00000	856,000	12.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		20.00000	16,000	12.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,015.00000	10,060,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,015.00000	8,060,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	33.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,515.00000	6,560,000	33.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	30.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,515.00000	5,560,000	30.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	26.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,515.00000	4,560,000	26.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	23.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,516.00000	3,561,000	23.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		14.00000	5,000	19.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,029.00000	2,065,000	19.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		49.00000	26,000	15.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,064.00000	1,086,000	15.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		244.00000	189,000	12.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		259.00000	249,000	12.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		999.00000	951,000	13.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		14.00000	11,000	13.05	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	9.55	Call		1,987.00000	1,941,000	18.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2.00000	1,000	18.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		4.00000	2,000	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,719.00000	2,762,000	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	35.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,065.00000	7,110,000	35.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	28.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,065.00000	5,110,000	28.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	0,000	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,066.00000	4,110,000	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		99.00000	62,000	14.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		664.00000	672,000	14.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		522.00000	466,000	12.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		87.00000	76,000	12.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	34.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,965.00000	7,010,000	34.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		27.00000	12,000	17.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,492.00000	1,522,000	17.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		116.00000	76,000	13.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		581.00000	586,000	13.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		600.00000	546,000	12.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		65.00000	56,000	12.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,539.00000	1,493,000	15.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		4.00000	3,000	15.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	33.98	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	18.20	Put		6,665.00000	6,710,000	33.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	30.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,665.00000	5,710,000	30.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,665.00000	4,710,000	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		1.00000	0,000	23.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,666.00000	3,710,000	23.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		11.00000	4,000	20.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,176.00000	2,214,000	20.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		40.00000	20,000	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,205.00000	1,230,000	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		190.00000	139,000	12.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		355.00000	349,000	12.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		859.00000	810,000	12.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		24.00000	20,000	12.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,837.00000	1,792,000	17.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2.00000	2,000	17.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		148.00000	103,000	13.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		463.00000	463,000	13.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		726.00000	674,000	12.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		41.00000	34,000	12.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,688.00000	1,642,000	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		3.00000	2,000	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	32.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,115.00000	6,160,000	32.51	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	16.65	Call		0.00000	0,000	28.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,115.00000	5,160,000	28.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		22.00000	10,000	18.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,637.00000	1,670,000	18.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		91.00000	56,000	14.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		706.00000	716,000	14.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,391.00000	1,344,000	15.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		6.00000	4,000	15.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	34.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,015.00000	7,060,000	34.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	28.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,015.00000	5,060,000	28.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		1.00000	0,000	24.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,016.00000	4,060,000	24.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		6.00000	2,000	20.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,521.00000	2,562,000	20.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		25.00000	11,000	17.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,540.00000	1,571,000	17.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		107.00000	68,000	14.09	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		622.00000	628,000	14.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		561.00000	505,000	12.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		76.00000	65,000	12.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,490.00000	1,443,000	15.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		5.00000	3,000	15.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	34.65	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	18.45	Put		6,915.00000	6,960,000	34.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	31.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,915.00000	5,960,000	31.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	28.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,915.00000	4,960,000	28.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		1.00000	0,000	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,916.00000	3,960,000	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		28.00000	13,000	17.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,443.00000	1,473,000	17.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		126.00000	84,000	13.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		541.00000	544,000	13.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		641.00000	588,000	12.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		56.00000	48,000	12.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,589.00000	1,543,000	16.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		4.00000	3,000	16.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		30.00000	14,000	17.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,395.00000	1,424,000	17.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		137.00000	93,000	13.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		502.00000	503,000	13.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,638.00000	1,593,000	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		3.00000	3,000	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	34.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,715.00000	6,760,000	34.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	31.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,715.00000	5,760,000	31.17	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	16.25	Call		0.00000	0,000	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,715.00000	4,760,000	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		1.00000	0,000	24.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,716.00000	3,760,000	24.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		37.00000	18,000	16.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,252.00000	1,278,000	16.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		175.00000	126,000	12.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		390.00000	386,000	12.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		814.00000	764,000	12.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		29.00000	24,000	12.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,788.00000	1,742,000	17.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		3.00000	2,000	17.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		10.00000	4,000	20.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,225.00000	2,264,000	20.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,465.00000	6,510,000	33.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	30.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,465.00000	5,510,000	30.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	26.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,465.00000	4,510,000	26.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		1.00000	1,000	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,466.00000	3,511,000	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		16.00000	6,000	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,931.00000	1,966,000	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	32.78	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	17.75	Put		6,215.00000	6,260,000	32.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	29.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,215.00000	5,260,000	29.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,215.00000	4,260,000	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		2.00000	1,000	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,217.00000	3,261,000	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		20.00000	8,000	18.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,735.00000	1,768,000	18.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	32.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,015.00000	6,060,000	32.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		350.00000	293,000	12.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		165.00000	153,000	12.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,193.00000	1,146,000	13.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		8.00000	6,000	13.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,186.00000	2,141,000	18.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1.00000	1,000	18.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	31.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,865.00000	5,910,000	31.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,865.00000	4,910,000	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		3.00000	1,000	21.86	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,868.00000	2,911,000	21.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		321.00000	263,000	12.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		186.00000	173,000	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
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,144.00000	1,097,000	13.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		9.00000	7,000	13.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	28.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,965.00000	5,010,000	28.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	0,000	24.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,966.00000	4,010,000	24.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		3.00000	1,000	22.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,968.00000	3,011,000	22.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		15.00000	6,000	19.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,980.00000	2,016,000	19.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		53.00000	29,000	15.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,018.00000	1,039,000	15.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		265.00000	209,000	12.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		230.00000	219,000	12.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,046.00000	999,000	13.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		11.00000	9,000	13.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,037.00000	1,991,000	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		2.00000	1,000	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,365.00000	8,410,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	34.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,865.00000	6,910,000	34.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	29.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,365.00000	5,410,000	29.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		1.00000	0,000	24.39	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	15.40	Put		3,866.00000	3,910,000	24.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		7.00000	3,000	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,372.00000	2,413,000	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		62.00000	34,000	15.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		927.00000	944,000	15.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		683.00000	630,000	12.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		48.00000	40,000	12.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,136.00000	2,091,000	18.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1.00000	1,000	18.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,635.00000	3,590,000	19.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	19.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		6.00000	2,000	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,471.00000	2,512,000	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,615.00000	8,660,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	35.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,115.00000	7,160,000	35.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	30.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,615.00000	5,660,000	30.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	0,000	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,116.00000	4,160,000	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		5.00000	2,000	21.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,620.00000	2,662,000	21.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		43.00000	22,000	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,158.00000	1,182,000	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	11.15	Call		485.00000	428,000	12.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		100.00000	88,000	12.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,887.00000	1,842,000	17.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2.00000	2,000	17.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,385.00000	3,340,000	19.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	19.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,065.00000	9,110,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	36.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,565.00000	7,610,000	36.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	32.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,065.00000	6,110,000	32.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,565.00000	4,610,000	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		2.00000	1,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,067.00000	3,111,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		23.00000	10,000	18.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,588.00000	1,620,000	18.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		225.00000	171,000	12.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		290.00000	281,000	12.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,440.00000	1,394,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		5.00000	4,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,935.00000	2,890,000	20.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	20.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	34.25	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	18.30	Put		6,765.00000	6,810,000	34.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	31.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,765.00000	5,810,000	31.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,765.00000	4,810,000	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		1.00000	0,000	24.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,766.00000	3,810,000	24.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		4.00000	2,000	21.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,769.00000	2,812,000	21.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		9.00000	3,000	20.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,274.00000	2,313,000	20.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		18.00000	8,000	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,783.00000	1,818,000	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		35.00000	17,000	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,300.00000	1,327,000	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		72.00000	42,000	15.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		837.00000	852,000	15.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		5.00000	2,000	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,570.00000	2,612,000	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	34.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,815.00000	6,860,000	34.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	31.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,815.00000	5,860,000	31.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	27.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,815.00000	4,860,000	27.81	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	15.35	Call		1.00000	0,000	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,816.00000	3,860,000	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		8.00000	3,000	20.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,323.00000	2,363,000	20.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		17.00000	7,000	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,832.00000	1,867,000	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		32.00000	15,000	17.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,347.00000	1,375,000	17.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		66.00000	38,000	15.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		881.00000	898,000	15.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		7.00000	3,000	20.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,422.00000	2,463,000	20.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	32.11	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,965.00000	6,010,000	32.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		16.00000	7,000	19.21	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,881.00000	1,917,000	19.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		4.00000	1,000	21.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,819.00000	2,861,000	21.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,265.00000	9,310,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	35.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,265.00000	7,310,000	35.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	29.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,265.00000	5,310,000	29.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		2.00000	1,000	22.87	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	14.80	Put		3,267.00000	3,311,000	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,735.00000	2,690,000	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,165.00000	9,210,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	35.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,165.00000	7,210,000	35.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	29.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,165.00000	5,210,000	29.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		2.00000	1,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,167.00000	3,211,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,835.00000	2,790,000	20.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	20.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,215.00000	9,260,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	35.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,215.00000	7,260,000	35.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,785.00000	2,740,000	20.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	20.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,465.00000	9,510,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	36.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,465.00000	7,510,000	36.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,536.00000	2,491,000	19.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1.00000	1,000	19.84	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	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,565.00000	9,610,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	30.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,565.00000	5,610,000	30.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		1.00000	0,000	23.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,566.00000	3,610,000	23.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,436.00000	2,391,000	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1.00000	1,000	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,515.00000	9,560,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	36.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,515.00000	7,560,000	36.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,486.00000	2,441,000	19.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1.00000	1,000	19.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,615.00000	9,660,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	36.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,615.00000	7,660,000	36.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		1.00000	0,000	23.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,616.00000	3,660,000	23.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,386.00000	2,341,000	19.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1.00000	1,000	19.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,765.00000	9,810,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	36.93	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	19.30	Put		7,765.00000	7,810,000	36.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,236.00000	2,191,000	19.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1.00000	1,000	19.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,815.00000	9,860,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	37.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,815.00000	7,860,000	37.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,715.00000	9,760,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	36.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,715.00000	7,760,000	36.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,286.00000	2,241,000	19.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1.00000	1,000	19.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,015.00000	9,060,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		3.00000	1,000	22.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,018.00000	3,061,000	22.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,985.00000	2,940,000	20.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	20.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,336.00000	2,291,000	19.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1.00000	1,000	19.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,335.00000	3,290,000	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,485.00000	3,440,000	19.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	19.65	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	8.25	Call		3,285.00000	3,240,000	20.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	20.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,315.00000	9,360,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	35.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,315.00000	7,360,000	35.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	29.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,315.00000	5,360,000	29.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		2.00000	1,000	23.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,317.00000	3,361,000	23.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,685.00000	2,640,000	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,115.00000	9,160,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		2.00000	1,000	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,117.00000	3,161,000	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,885.00000	2,840,000	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,185.00000	3,140,000	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,865.00000	8,910,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,135.00000	3,090,000	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	37.46	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	14/06/2010	Foreign Exchange Future	20.90	Put		9,365.00000	9,410,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	35.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,365.00000	7,410,000	35.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		1.00000	1,000	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,366.00000	3,411,000	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,636.00000	2,591,000	20.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1.00000	1,000	20.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,965.00000	10,010,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,965.00000	8,010,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,415.00000	9,460,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	35.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,415.00000	7,460,000	35.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	30.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,415.00000	5,460,000	30.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		1.00000	1,000	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,416.00000	3,461,000	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,586.00000	2,541,000	19.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1.00000	1,000	19.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,665.00000	9,710,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	36.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,665.00000	7,710,000	36.66	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			11.66060	11.70650		14.05	0.00	0	2,265.00
£ / R	On	13/09/2010	12.80	Call		173.00000	162,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.80	Put		1,267.00000	1,301,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.70	Call		194.00000	159,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	12.70	Put		1,188.00000	1,198,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	12.75	Call		184.00000	149,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	12.75	Put		1,228.00000	1,238,000	17.00	0.00	0	0.00
£ / R	On	13/12/2010			11.83140	11.87830		14.75	118,314.00	10	98.00
¥ / R	On	14/06/2010			0.08030	0.08170		18.45	0.00	0	1,364.00
¥ / R	On	14/06/2010	0.08	Call		322.00000	239,000	18.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.08	Put		152.00000	209,000	18.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Call		56.00000	36,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Put		886.00000	1,006,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Call		1,175.00000	1,037,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Put		5.00000	7,000	19.00	0.00	0	0.00
¥ / R	On	13/09/2010			0.08160	0.08310		23.90	0.00	0	0.00
¥ / R	On	13/09/2010	0.08	Call		472.00000	394,000	22.00	0.00	0	0.00
¥ / R	On	13/09/2010	0.08	Put		452.00000	524,000	22.00	0.00	0	0.00
€ / R	On	14/06/2010			10.08150	10.15100		11.40	282,282.00	28	27,460.00
€ / R	On	14/06/2010	12.10	Call		2.00000	1,000	17.86	0.00	0	0.00
€ / R	On	14/06/2010	12.10	Put		1,951.00000	2,020,000	17.86	0.00	0	0.00
€ / R	On	14/06/2010	11.90	Call		3.00000	2,000	17.21	0.00	0	0.00
€ / R	On	14/06/2010	11.90	Put		1,752.00000	1,821,000	17.21	0.00	0	0.00
€ / R	On	14/06/2010	12.00	Call		2.00000	1,000	17.54	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	12.00	Put		1,851.00000	1,920,000	17.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	32.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,149.00000	9,219,000	32.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	31.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,149.00000	7,219,000	31.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	28.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,149.00000	5,219,000	28.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	22.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,149.00000	3,219,000	22.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		11.00000	7,000	15.27	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,160.00000	1,226,000	15.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		137.00000	100,000	12.04	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		286.00000	319,000	12.04	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		861.00000	792,000	12.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		10.00000	11,000	12.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,851.00000	1,782,000	16.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		0.00000	1,000	16.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,851.00000	2,782,000	15.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	1,000	15.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	32.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,449.00000	9,519,000	32.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	32.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,449.00000	7,519,000	32.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	29.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,449.00000	5,519,000	29.37	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	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	23.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,449.00000	3,519,000	23.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		5.00000	3,000	16.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,454.00000	1,522,000	16.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		65.00000	44,000	13.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		514.00000	563,000	13.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		586.00000	519,000	12.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		35.00000	38,000	12.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,552.00000	1,482,000	15.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1.00000	1,000	15.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,551.00000	2,482,000	16.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	1,000	16.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	32.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,549.00000	9,619,000	32.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	32.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,549.00000	7,619,000	32.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	29.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,549.00000	5,619,000	29.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	24.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,549.00000	3,619,000	24.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		4.00000	2,000	16.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,553.00000	1,621,000	16.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		51.00000	33,000	13.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		600.00000	652,000	13.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		501.00000	436,000	12.13	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	9.70	Put		50.00000	55,000	12.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,452.00000	1,382,000	14.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1.00000	1,000	14.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,451.00000	2,382,000	16.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	1,000	16.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	32.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,199.00000	9,269,000	32.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	31.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,199.00000	7,269,000	31.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	28.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,199.00000	5,269,000	28.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	22.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,199.00000	3,269,000	22.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		10.00000	6,000	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,209.00000	1,275,000	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		122.00000	88,000	12.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		321.00000	357,000	12.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		814.00000	745,000	12.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		13.00000	14,000	12.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,801.00000	1,732,000	16.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	1,000	16.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,801.00000	2,732,000	15.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	1,000	15.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	32.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,249.00000	9,319,000	32.72	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	17.40	Call		0.00000	0,000	31.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,249.00000	7,319,000	31.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	28.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,249.00000	5,319,000	28.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	22.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,249.00000	3,319,000	22.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		9.00000	5,000	15.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,258.00000	1,324,000	15.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		108.00000	77,000	12.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		357.00000	396,000	12.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		767.00000	698,000	12.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		16.00000	17,000	12.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,752.00000	1,682,000	16.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	16.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,751.00000	2,682,000	15.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	1,000	15.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	32.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,399.00000	9,469,000	32.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	32.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,399.00000	7,469,000	32.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	29.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,399.00000	5,469,000	29.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	23.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,399.00000	3,469,000	23.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		6.00000	3,000	16.08	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	11.55	Put		1,405.00000	1,472,000	16.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		74.00000	51,000	12.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		473.00000	520,000	12.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		630.00000	562,000	12.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		29.00000	31,000	12.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,602.00000	1,532,000	15.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1.00000	1,000	15.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,601.00000	2,532,000	16.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	1,000	16.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	32.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,299.00000	9,369,000	32.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	32.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,299.00000	7,369,000	32.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	29.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,299.00000	5,369,000	29.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	23.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,299.00000	3,369,000	23.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		8.00000	4,000	15.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,307.00000	1,373,000	15.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		95.00000	67,000	12.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		394.00000	436,000	12.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		720.00000	652,000	12.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		19.00000	21,000	12.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,702.00000	1,632,000	16.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1.00000	1,000	16.08	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	7.45	Call		2,701.00000	2,632,000	15.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	1,000	15.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	32.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,349.00000	9,419,000	32.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	32.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,349.00000	7,419,000	32.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	29.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,349.00000	5,419,000	29.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	23.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,349.00000	3,419,000	23.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		7.00000	4,000	15.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,356.00000	1,423,000	15.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		84.00000	58,000	12.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		433.00000	477,000	12.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		675.00000	607,000	12.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		24.00000	26,000	12.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,652.00000	1,582,000	15.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1.00000	1,000	15.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,651.00000	2,582,000	16.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	1,000	16.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	32.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,699.00000	9,769,000	32.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	32.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,699.00000	7,769,000	32.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	29.98	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	15.85	Put		5,699.00000	5,769,000	29.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	24.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,699.00000	3,769,000	24.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		3.00000	2,000	17.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,702.00000	1,771,000	17.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		34.00000	22,000	13.82	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		733.00000	791,000	13.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		384.00000	322,000	11.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		83.00000	91,000	11.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,303.00000	1,233,000	14.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		2.00000	2,000	14.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,301.00000	2,232,000	16.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	1,000	16.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	32.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,649.00000	9,719,000	32.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	32.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,649.00000	7,719,000	32.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	29.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,649.00000	5,719,000	29.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	24.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,649.00000	3,719,000	24.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		3.00000	2,000	16.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,652.00000	1,721,000	16.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		39.00000	25,000	13.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		688.00000	744,000	13.66	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	9.80	Call		422.00000	358,000	11.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		71.00000	77,000	11.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,353.00000	1,283,000	14.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		2.00000	2,000	14.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,351.00000	2,282,000	16.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	1,000	16.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	32.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,749.00000	9,819,000	32.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	32.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,749.00000	7,819,000	32.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,749.00000	5,819,000	30.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	24.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,749.00000	3,819,000	24.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		30.00000	19,000	13.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		779.00000	838,000	13.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		348.00000	287,000	11.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		97.00000	106,000	11.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,253.00000	1,184,000	14.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		2.00000	3,000	14.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,251.00000	2,182,000	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	1,000	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	32.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,799.00000	9,869,000	32.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	32.56	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	17.95	Put		7,799.00000	7,869,000	32.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,799.00000	5,869,000	30.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	25.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,799.00000	3,869,000	25.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		2.00000	1,000	17.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,801.00000	1,870,000	17.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		27.00000	17,000	14.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		826.00000	886,000	14.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		314.00000	254,000	11.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		113.00000	123,000	11.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,204.00000	1,134,000	13.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		3.00000	3,000	13.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,201.00000	2,132,000	17.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	1,000	17.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	32.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,599.00000	9,669,000	32.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	32.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,599.00000	7,669,000	32.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	29.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,599.00000	5,669,000	29.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	24.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,599.00000	3,669,000	24.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		4.00000	2,000	16.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,603.00000	1,671,000	16.73	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	14/06/2010	Foreign Exchange Future	10.75	Call		44.00000	29,000	13.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		643.00000	698,000	13.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		461.00000	396,000	12.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		60.00000	65,000	12.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,402.00000	1,333,000	14.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1.00000	2,000	14.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,401.00000	2,332,000	16.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	1,000	16.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	32.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,849.00000	9,919,000	32.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	32.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,849.00000	7,919,000	32.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,849.00000	5,919,000	30.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	25.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,849.00000	3,919,000	25.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		23.00000	15,000	14.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		872.00000	934,000	14.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		281.00000	224,000	11.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		130.00000	143,000	11.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,154.00000	1,084,000	13.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		3.00000	3,000	13.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,151.00000	2,082,000	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		0.00000	1,000	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	32.72	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	20.15	Put		9,999.00000	10,069,000	32.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	32.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,999.00000	8,069,000	32.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	30.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,999.00000	6,069,000	30.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	25.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,999.00000	4,069,000	25.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		2.00000	1,000	18.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,001.00000	2,070,000	18.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		16.00000	10,000	14.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,015.00000	1,079,000	14.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		195.00000	149,000	11.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		194.00000	218,000	11.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,006.00000	937,000	13.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		5.00000	6,000	13.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,001.00000	1,932,000	17.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	1,000	17.39	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.23460	10.30540		13.13	429,853.20	42	4,782.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		76.00000	69,000	17.42	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,436.00000	1,499,000	17.42	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		390.00000	354,000	13.06	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		285.00000	319,000	13.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.38630	10.45940		13.84	124,635.60	12	2,001.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,741.00000	9,814,000	24.25	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	18.20	Call		1.00000	1,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,742.00000	7,815,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		5.00000	4,000	21.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,746.00000	5,818,000	21.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		36.00000	35,000	22.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,777.00000	3,849,000	22.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		126.00000	120,000	18.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,867.00000	1,934,000	18.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		251.00000	238,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		992.00000	1,052,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		581.00000	546,000	13.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		322.00000	360,000	13.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,308.00000	1,242,000	12.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		49.00000	56,000	12.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,269.00000	2,197,000	15.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		10.00000	11,000	15.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		139.00000	132,000	18.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,730.00000	1,796,000	18.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,791.00000	9,864,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	24.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,792.00000	7,865,000	24.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		4.00000	4,000	21.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,795.00000	5,868,000	21.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		35.00000	34,000	22.22	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	14.25	Put		3,826.00000	3,898,000	22.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		123.00000	117,000	18.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,914.00000	1,981,000	18.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		242.00000	229,000	16.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,033.00000	1,093,000	16.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		556.00000	522,000	13.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		347.00000	386,000	13.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,262.00000	1,197,000	12.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		53.00000	61,000	12.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,220.00000	2,148,000	14.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		11.00000	12,000	14.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,491.00000	10,564,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		1.00000	1,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,492.00000	8,565,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		3.00000	3,000	22.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,494.00000	6,567,000	22.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		19.00000	18,000	22.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,510.00000	4,582,000	22.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		77.00000	73,000	20.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,568.00000	2,637,000	20.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		148.00000	141,000	17.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,639.00000	1,705,000	17.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		306.00000	289,000	15.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		797.00000	853,000	15.28	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	9.95	Call		723.00000	680,000	13.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		214.00000	244,000	13.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,541.00000	1,473,000	13.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		32.00000	37,000	13.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,391.00000	10,464,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,392.00000	8,465,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		3.00000	3,000	22.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,394.00000	6,467,000	22.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		21.00000	20,000	22.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,412.00000	4,484,000	22.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		83.00000	78,000	19.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,474.00000	2,542,000	19.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		158.00000	150,000	17.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,549.00000	1,614,000	17.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		332.00000	313,000	15.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		723.00000	777,000	15.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		787.00000	741,000	12.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		178.00000	205,000	12.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,637.00000	1,567,000	13.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		28.00000	31,000	13.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,541.00000	9,614,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		2.00000	2,000	23.77	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	18.00	Put		7,543.00000	7,616,000	23.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		6.00000	5,000	21.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,547.00000	5,619,000	21.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		41.00000	39,000	21.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,582.00000	3,653,000	21.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		143.00000	136,000	18.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,684.00000	1,750,000	18.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		294.00000	278,000	15.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		835.00000	892,000	15.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		693.00000	651,000	13.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		234.00000	265,000	13.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,494.00000	1,426,000	13.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		35.00000	40,000	13.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,467.00000	2,395,000	15.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		8.00000	9,000	15.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,641.00000	9,714,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		2.00000	1,000	23.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,643.00000	7,715,000	23.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		5.00000	5,000	21.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,646.00000	5,719,000	21.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		38.00000	37,000	21.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,679.00000	3,751,000	21.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		134.00000	128,000	18.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,775.00000	1,842,000	18.28	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	11.10	Call		272.00000	257,000	15.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		913.00000	971,000	15.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		635.00000	596,000	13.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		276.00000	310,000	13.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,400.00000	1,334,000	12.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		41.00000	48,000	12.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,368.00000	2,296,000	15.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		9.00000	10,000	15.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,941.00000	10,014,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,942.00000	8,015,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		4.00000	3,000	21.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,945.00000	6,017,000	21.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		33.00000	31,000	22.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,974.00000	4,045,000	22.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		112.00000	107,000	19.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,053.00000	2,121,000	19.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		216.00000	205,000	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,157.00000	1,219,000	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		485.00000	455,000	13.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		426.00000	469,000	13.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,126.00000	1,064,000	12.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		67.00000	78,000	12.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,072.00000	2,000,000	14.36	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	13/12/2010	Foreign Exchange Future	8.40	Put		13.00000	14,000	14.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,091.00000	10,164,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,092.00000	8,165,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		3.00000	3,000	22.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,094.00000	6,167,000	22.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		29.00000	27,000	22.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,120.00000	4,191,000	22.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		102.00000	96,000	19.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,193.00000	2,260,000	19.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		194.00000	184,000	16.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,285.00000	1,348,000	16.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		426.00000	401,000	14.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		517.00000	565,000	14.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,002.00000	947,000	12.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		93.00000	111,000	12.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,926.00000	1,855,000	14.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		17.00000	19,000	14.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,391.00000	9,464,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		2.00000	2,000	23.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,393.00000	7,466,000	23.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		7.00000	7,000	22.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,398.00000	5,471,000	22.03	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	13.85	Call		44.00000	42,000	21.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,435.00000	3,506,000	21.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,616.00000	2,544,000	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		7.00000	8,000	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,441.00000	9,514,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		2.00000	2,000	23.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,443.00000	7,516,000	23.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		7.00000	6,000	22.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,448.00000	5,520,000	22.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		43.00000	41,000	21.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,484.00000	3,555,000	21.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		153.00000	145,000	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,594.00000	1,659,000	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		319.00000	301,000	15.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		760.00000	815,000	15.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		754.00000	710,000	12.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		195.00000	224,000	12.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,589.00000	1,520,000	13.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		30.00000	34,000	13.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,566.00000	2,494,000	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		7.00000	8,000	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,491.00000	9,564,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		2.00000	2,000	23.71	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	17.95	Put		7,493.00000	7,566,000	23.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		6.00000	6,000	22.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,497.00000	5,570,000	22.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		42.00000	40,000	21.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,533.00000	3,604,000	21.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,517.00000	2,444,000	16.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		8.00000	8,000	16.00	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			345.17400	344.08000			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			317.65800	316.73100			0.00	0	1,047.00
ALBI	On	05/08/2010	Index Future			317.70500	316.78100			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.92220	6.88970		9.19	0.00	0	10,882.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	40.16	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,710.00000	7,678,000	40.16	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	37.94	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,710.00000	5,678,000	37.94	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	34.37	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,710.00000	3,678,000	34.37	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	21.58	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,711.00000	1,679,000	21.58	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		315.00000	345,000	11.64	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		25.00000	23,000	11.64	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,290.00000	1,322,000	16.53	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	16.53	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	4.60	Call		2,290.00000	2,322,000	14.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Put		0.00000	0,000	14.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Call		3,290.00000	3,322,000	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		4,290.00000	4,322,000	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	40.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,660.00000	7,628,000	40.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	37.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,660.00000	5,628,000	37.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	34.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,660.00000	3,628,000	34.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		1.00000	1,000	21.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,661.00000	1,629,000	21.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		360.00000	391,000	12.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		20.00000	19,000	12.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,340.00000	1,372,000	16.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		0.00000	0,000	16.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,340.00000	2,372,000	14.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	14.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,340.00000	3,372,000	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		4,340.00000	4,372,000	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	40.04	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	14.50	Put		7,610.00000	7,578,000	40.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	37.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,610.00000	5,578,000	37.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		0.00000	0,000	33.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,610.00000	3,578,000	33.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		1.00000	1,000	20.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,611.00000	1,579,000	20.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		406.00000	437,000	12.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		16.00000	15,000	12.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,390.00000	1,422,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,390.00000	2,422,000	14.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	14.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,390.00000	3,422,000	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
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,390.00000	4,422,000	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		230.00000	258,000	10.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		40.00000	36,000	10.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	40.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		7,960.00000	7,928,000	40.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	38.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		5,960.00000	5,928,000	38.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	35.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		3,960.00000	3,928,000	35.93	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	8.85	Call		1.00000	1,000	23.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		1,961.00000	1,929,000	23.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		119.00000	142,000	9.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		79.00000	70,000	9.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		1,041.00000	1,073,000	17.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		1.00000	1,000	17.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		2,040.00000	2,072,000	14.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	14.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		3,040.00000	3,072,000	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		4,040.00000	4,072,000	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	40.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,860.00000	7,828,000	40.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	38.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,860.00000	5,828,000	38.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	35.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,860.00000	3,828,000	35.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		1.00000	1,000	22.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,861.00000	1,829,000	22.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		190.00000	217,000	10.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		50.00000	45,000	10.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,140.00000	1,172,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		0.00000	0,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,140.00000	2,172,000	14.42	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	4.75	Put		0.00000	0,000	14.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,140.00000	3,172,000	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		4,140.00000	4,172,000	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	40.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,010.00000	7,978,000	40.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	38.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,010.00000	5,978,000	38.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	36.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,010.00000	3,978,000	36.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		1.00000	1,000	23.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,011.00000	1,979,000	23.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		97.00000	110,000	9.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		107.00000	88,000	9.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		991.00000	1,023,000	17.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		1.00000	1,000	17.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,990.00000	2,022,000	14.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	14.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,990.00000	3,022,000	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		3,990.00000	4,022,000	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	40.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,910.00000	7,878,000	40.38	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	12.80	Call		0.00000	0,000	38.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,910.00000	5,878,000	38.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	35.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,910.00000	3,878,000	35.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		1.00000	1,000	23.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,911.00000	1,879,000	23.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		153.00000	178,000	10.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		63.00000	56,000	10.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,090.00000	1,123,000	17.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		0.00000	1,000	17.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		2,090.00000	2,122,000	14.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	14.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		3,090.00000	3,122,000	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		4,090.00000	4,122,000	13.52	0.00	0	0.00
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	40.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,760.00000	7,728,000	40.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	37.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,760.00000	5,728,000	37.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	34.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,760.00000	3,728,000	34.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		1.00000	1,000	21.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,761.00000	1,729,000	21.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		272.00000	301,000	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	6.65	Put		32.00000	29,000	11.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,240.00000	1,272,000	16.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		0.00000	0,000	16.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,240.00000	2,272,000	14.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	14.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,240.00000	3,272,000	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		4,240.00000	4,272,000	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	40.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,260.00000	8,228,000	40.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	38.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,260.00000	6,228,000	38.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	36.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,260.00000	4,228,000	36.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		1.00000	1,000	25.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,261.00000	2,229,000	25.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		35.00000	39,000	11.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		295.00000	267,000	11.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		744.00000	776,000	15.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		4.00000	4,000	15.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,740.00000	1,772,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,740.00000	2,772,000	13.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	13.79	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	3.15	Call		3,740.00000	3,772,000	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	40.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,210.00000	8,178,000	40.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	38.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,210.00000	6,178,000	38.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	36.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,210.00000	4,178,000	36.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		1.00000	1,000	25.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,211.00000	2,179,000	25.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		42.00000	48,000	10.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		252.00000	226,000	10.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		793.00000	825,000	15.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		3.00000	3,000	15.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,790.00000	1,822,000	15.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	15.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,790.00000	2,822,000	13.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	13.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,790.00000	3,822,000	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	40.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,110.00000	8,078,000	40.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	38.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,110.00000	6,078,000	38.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	36.34	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	11.00	Put		4,110.00000	4,078,000	36.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	24.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Put		2,111.00000	2,079,000	24.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Call		64.00000	72,000	9.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		174.00000	150,000	9.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		892.00000	924,000	16.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		2.00000	2,000	16.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		1,890.00000	1,922,000	14.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	14.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,890.00000	2,922,000	13.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	13.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,890.00000	3,922,000	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	40.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,060.00000	8,028,000	40.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	38.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,060.00000	6,028,000	38.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	36.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,060.00000	4,028,000	36.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		1.00000	1,000	24.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,061.00000	2,029,000	24.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		79.00000	89,000	9.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		139.00000	117,000	9.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		941.00000	974,000	16.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		1.00000	2,000	16.96	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	4.95	Call		1,940.00000	1,972,000	14.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		0.00000	0,000	14.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,940.00000	2,972,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,940.00000	3,972,000	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	40.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,310.00000	8,278,000	40.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	38.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,310.00000	6,278,000	38.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	36.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,310.00000	4,278,000	36.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		1.00000	0,000	25.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,311.00000	2,278,000	25.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		28.00000	32,000	11.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		338.00000	310,000	11.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		694.00000	726,000	14.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		4.00000	4,000	14.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,690.00000	1,722,000	15.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	0,000	15.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,690.00000	2,722,000	13.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	13.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,690.00000	3,722,000	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	40.50	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	15.05	Put		8,160.00000	8,128,000	40.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	38.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,160.00000	6,128,000	38.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	36.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,160.00000	4,128,000	36.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		1.00000	1,000	24.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,161.00000	2,129,000	24.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		52.00000	59,000	10.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		212.00000	187,000	10.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		842.00000	874,000	16.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		2.00000	2,000	16.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,840.00000	1,872,000	14.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		0.00000	0,000	14.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,840.00000	2,872,000	13.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	13.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,840.00000	3,872,000	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	40.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,360.00000	8,328,000	40.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	38.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,360.00000	6,328,000	38.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	36.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,360.00000	4,328,000	36.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		0.00000	0,000	25.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,360.00000	2,328,000	25.95	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	7.25	Call		23.00000	26,000	11.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		383.00000	354,000	11.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		645.00000	677,000	14.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		5.00000	5,000	14.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,640.00000	1,672,000	15.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	15.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,640.00000	2,672,000	13.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	13.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,640.00000	3,672,000	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			6.95180	6.92030		10.87	0.00	0	4,490.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.97730	6.94770		11.69	348,865.00	50	700.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.49130	7.41630		10.21	0.00	0	95.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		185.00000	246,000	11.18	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		69.00000	55,000	11.18	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		152.00000	209,000	10.94	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		86.00000	68,000	10.94	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		222.00000	285,000	11.43	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		56.00000	44,000	11.43	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.59790	7.52470		11.51	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			138.59700	138.33000			0.00	0	2.00
GOVI On	06/05/2010	GOVI			319.19600	318.24800		6.80	0.00	0	324.00
GOVI On	06/05/2010	GOVI	309.80	Call		85,086.00000	94,252,000	6.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
GOVI	On	06/05/2010	GOVI	309.80	Put	606.00000	292,000	6.80	0.00	0	0.00	
GOVI	On	05/08/2010	GOVI			324.71700		6.57	0.00	0	0.00	
GOVI	On	05/08/2010	GOVI	315.60	Call	97,462.00000	104,823,000	6.57	0.00	0	0.00	
GOVI	On	05/08/2010	GOVI	315.60	Put	15,922.00000	13,653,000	6.57	0.00	0	0.00	
GVIX	On	01/01/2029	LIVE INDEX			110.00000			0.00	0	0.00	
ILBI	On	06/05/2010	Index Future			362.90300			0.00	0	497.00	
J153	On	31/08/2010	Interest Rate Swap			6.89407		6.91238	15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200		8.76200	15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300		8.59300	15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500		8.60600	15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500		8.90500	15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200		8.88300	15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700		8.91100	15.00	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100		7.10400	0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900		7.32800	0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000		7.63400	0.38	0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			6.61500		6.60000		0.00	0	500.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.44000		6.40000		0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.41600		6.40800		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	21/07/2010	Jibar Tradeable Future			6.36000	6.38000			0.00	0	1,000.00
JIBAR FOn	18/08/2010	Jibar Tradeable Future			6.36100	6.38100			0.00	0	1,000.00
JIBAR FOn	15/09/2010	Jibar Tradeable Future			6.36900	6.38900			0.00	0	1,000.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			6.41800	6.43900			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.57100	6.60500			0.00	0	5,000.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			6.84400	6.88800			0.00	0	5,000.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			7.21800	7.26200			0.00	0	3,500.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			7.53100	7.57400			0.00	0	7,500.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.63800	7.67900			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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			308.93400	308.11700			0.00	0	3.00
R155	On	06/05/2010	Bond Future			6.82600	6.88600		1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		792.00000	869,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		0.00000	0,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		856.00000	933,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		0.00000	0,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		727.00000	805,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		0.00000	0,000	1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			7.75200	7.80300		3.50	0.00	0	6,105.00
R157	On	06/05/2010	Bond Future	8.50	Call		3,392.00000	3,645,000	3.62	0.00	0	0.00
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		1,047.00000	1,264,000	3.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Put		76.00000	40,000	3.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	7.90	Call		666.00000	844,000	3.48	0.00	0	10.00
R157	On	06/05/2010	Bond Future	7.90	Put		187.00000	112,000	3.48	0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.81400	7.86800		3.75	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		4,155.00000	4,394,000	3.92	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		77.00000	61,000	3.92	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		3,125.00000	3,346,000	3.87	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		185.00000	151,000	3.87	0.00	0	500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	9.00	Call		5,231.00000	5,480,000	3.96	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		29.00000	22,000	3.96	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		395.00000	332,000	3.81	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		2,183.00000	2,375,000	3.81	0.00	0	500.00
R157	On	04/11/2010	Bond Future			7.81900	7.87700		4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		3,268.00000	3,471,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		498.00000	439,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		3,441.00000	3,649,000	4.13	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		453.00000	399,000	4.13	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		3,095.00000	3,294,000	4.10	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		545.00000	482,000	4.10	0.00	0	0.00
R186	On	06/05/2010	Bond Future			8.69200	8.74300		7.75	38,092,494.96	318	17,729.00
R186	On	06/05/2010	Bond Future	9.00	Call		2,552.00000	2,993,000	7.91	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		111.00000	58,000	7.91	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.75000	8.80300		9.25	0.00	0	2,722.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,955.00000	5,342,000	9.41	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		821.00000	703,000	9.41	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		2,062.00000	2,300,000	9.14	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		2,567.00000	2,300,000	9.14	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		8,701.00000	9,169,000	9.76	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		202.00000	165,000	9.76	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		10,677.00000	11,164,000	9.95	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		93.00000	74,000	9.95	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			8.77900	8.83300		9.50	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	04/11/2010	Bond Future	9.25	Call		5,565.00000	5,914,000	9.67	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		1,745.00000	1,585,000	9.67	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		5,875.00000	6,234,000	9.70	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1,610.00000	1,460,000	9.70	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		5,261.00000	5,601,000	9.63	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		1,889.00000	1,720,000	9.63	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		3,687.00000	3,418,000	9.39	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		2,903.00000	3,143,000	9.39	0.00	0	7,500.00
R201	On	06/05/2010	Bond Future			7.67300	7.73400		3.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		2,943.00000	3,182,000	3.37	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		0.00000	0,000	3.37	0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.73700	7.80300		3.75	0.00	0	688.00
R201	On	05/08/2010	Bond Future	9.00	Call		4,355.00000	4,594,000	4.01	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		23.00000	16,000	4.01	0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.73500	7.80500		3.75	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,767.00000	2,965,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		347.00000	297,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,906.00000	3,108,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		314.00000	269,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,630.00000	2,824,000	3.80	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		381.00000	328,000	3.80	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.31400	8.36500		5.00	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		3,348.00000	3,623,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/08/2010	Bond Future			8.38400	8.43800		5.75	0.00	0	1,607.00
R203	On	05/08/2010	Bond Future	9.25	Call		4,300.00000	4,553,000	6.07	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		168.00000	138,000	6.07	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.41600	8.47200		6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		4,345.00000	4,576,000	6.21	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		489.00000	434,000	6.21	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		4,544.00000	4,779,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		446.00000	396,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		4,149.00000	4,376,000	6.19	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		535.00000	476,000	6.19	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.42400	8.46500		5.50	2,010,482.40	20	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		3,105.00000	3,347,000	5.72	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		2.00000	1,000	5.72	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Call		5,889.00000	6,132,000	5.98	0.00	0	0.00
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		378.00000	270,000	5.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		585.00000	720,000	5.50	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.49400	8.53700		6.75	0.00	0	1,112.00
R204	On	05/08/2010	Bond Future	9.25	Call		4,257.00000	4,472,000	6.99	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		250.00000	217,000	6.99	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.52400	8.56900		6.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		4,420.00000	4,616,000	6.99	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		672.00000	614,000	6.99	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		4,632.00000	4,832,000	7.02	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	04/11/2010	Bond Future	9.30	Put		616.00000	562,000	7.02	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		4,211.00000	4,403,000	6.96	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		732.00000	670,000	6.96	0.00	0	0.00
R206	On	06/05/2010	Bond Future			7.65500	7.70700		2.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		3,211.00000	3,375,000	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			7.73400	7.79000		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		3,495.00000	3,657,000	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			7.72800	7.78800		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		2,185.00000	2,319,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		244.00000	212,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,296.00000	2,432,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		220.00000	191,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		2,077.00000	2,209,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		271.00000	237,000	3.04	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.53400	8.59500		6.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		3,894.00000	4,267,000	6.49	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		1.00000	0,000	6.49	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.60300	8.66700		7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		5,001.00000	5,346,000	7.90	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		191.00000	153,000	7.90	0.00	0	0.00
R207	On	04/11/2010	Bond Future			8.63200	8.69800		7.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		4,049.00000	4,335,000	7.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future	9.25	Put		881.00000	779,000	7.76	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		4,259.00000	4,551,000	7.79	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		812.00000	715,000	7.79	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,843.00000	4,123,000	7.73	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		956.00000	848,000	7.73	0.00	0	0.00
R208	On	06/05/2010	Bond Future			8.57200	8.63300		6.75	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		3,810.00000	4,198,000	7.04	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		1.00000	0,000	7.04	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.63400	8.69700		8.00	0.00	0	1,249.00
R208	On	05/08/2010	Bond Future	9.50	Call		5,045.00000	5,397,000	8.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		218.00000	175,000	8.45	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.66500	8.73000		8.25	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		4,035.00000	4,328,000	8.39	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		916.00000	809,000	8.39	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		4,252.00000	4,552,000	8.42	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		841.00000	740,000	8.42	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,823.00000	4,109,000	8.36	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		998.00000	883,000	8.36	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.69900	8.71900		10.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		110.00000	122,000	9.88	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		1,917.00000	1,767,000	9.88	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.74300	8.76400		11.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,879.00000	1,956,000	11.61	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		1,991.00000	1,900,000	11.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future			8.76600	8.78800		12.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,641.00000	3,743,000	12.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		1,981.00000	1,908,000	12.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,876.00000	3,982,000	12.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		1,834.00000	1,764,000	12.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		3,416.00000	3,514,000	12.47	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,142.00000	2,064,000	12.47	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			315.27600	314.34500			0.00	0	100.00
Total for Derivatives :										190,813,593.76	19,859	769,060.00

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	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.80500	6.86500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.74000	7.78500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.68500	8.73000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.66500	7.71500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.30000	8.34500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.41000	8.45000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.64500	7.69000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	15/01/2020	Spot Bond			8.51500	8.57500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.56000	8.61500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.69000	8.71000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										190,813,593.76	19,859	769,060.00