



# Daily MTM Report

Daily summary for: 28/04/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 14/06/2010 Foreign Exchange Future			7.51730	7.41140		14.49	125,343,460.20	16,674	256,094.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		6.00000	10,000	18.24	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		995.00000	893,000	18.24	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,739.00000	8,633,000	42.00	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	39.95	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,739.00000	6,633,000	39.95	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,261.00000	3,367,000	24.76	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	24.76	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,789.00000	8,683,000	42.00	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	40.02	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,789.00000	6,683,000	40.02	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,211.00000	3,317,000	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	42.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,889.00000	8,783,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,189.00000	9,083,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,389.00000	9,283,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	40.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,389.00000	7,283,000	40.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,389.00000	3,283,000	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,339.00000	9,233,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	40.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,339.00000	7,233,000	40.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	29.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,339.00000	3,233,000	29.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,661.00000	1,767,000	21.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	21.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,661.00000	2,767,000	19.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	19.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,289.00000	9,183,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	40.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,289.00000	7,183,000	40.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		9,089.00000	8,983,000	42.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		9,139.00000	9,033,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		9,039.00000	8,933,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	40.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		7,039.00000	6,933,000	40.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		137.00000	193,000	14.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		176.00000	126,000	14.65	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		963.00000	1,069,000	17.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		2.00000	2,000	17.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		1,961.00000	2,067,000	22.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	22.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		2,961.00000	3,067,000	19.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	19.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,939.00000	8,833,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	40.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,939.00000	6,833,000	40.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,063.00000	1,168,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		2.00000	1,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,061.00000	2,167,000	22.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	22.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,061.00000	3,167,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	42.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,839.00000	8,733,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		250.00000	329,000	15.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		89.00000	62,000	15.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,162.00000	1,268,000	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		1.00000	1,000	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,161.00000	3,267,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	40.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,889.00000	6,783,000	40.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	37.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,389.00000	5,283,000	37.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		9.00000	13,000	17.82	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		898.00000	796,000	17.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		217.00000	292,000	15.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		106.00000	75,000	15.13	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,112.00000	1,218,000	18.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		1.00000	1,000	18.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,111.00000	2,217,000	22.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	22.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,111.00000	3,217,000	22.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	22.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		5.00000	8,000	18.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1,044.00000	941,000	18.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2.00000	3,000	19.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,341.00000	1,236,000	19.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	40.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,189.00000	7,083,000	40.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	40.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		7,139.00000	7,033,000	40.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	33.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		4,139.00000	4,033,000	33.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	40.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		7,089.00000	6,983,000	40.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3.00000	4,000	19.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,292.00000	1,187,000	19.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		719.00000	822,000	17.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		8.00000	5,000	17.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,711.00000	1,817,000	21.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	21.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,711.00000	2,817,000	19.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	19.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		5.00000	7,000	18.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,094.00000	990,000	18.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		118.00000	165,000	14.49	0.00	0	7,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		207.00000	148,000	14.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		1,911.00000	2,017,000	22.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	22.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		2,911.00000	3,017,000	18.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	18.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	37.74	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		5,639.00000	5,533,000	37.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	35.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,639.00000	4,533,000	35.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	31.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,639.00000	3,533,000	31.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		4.00000	6,000	18.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,143.00000	1,039,000	18.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		101.00000	143,000	14.70	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		240.00000	176,000	14.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		865.00000	970,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		4.00000	3,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		1,861.00000	1,967,000	22.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	22.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		2,861.00000	2,967,000	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	37.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,689.00000	5,583,000	37.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	35.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,689.00000	4,583,000	35.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	31.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,689.00000	3,583,000	31.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3.00000	5,000	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,192.00000	1,088,000	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		816.00000	920,000	17.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		5.00000	3,000	17.38	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	14/06/2010	Foreign Exchange Future	5.60	Call		1,811.00000	1,917,000	22.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	22.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,811.00000	2,917,000	19.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	19.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	38.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,739.00000	5,633,000	38.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	31.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,739.00000	3,633,000	31.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3.00000	4,000	19.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,242.00000	1,137,000	19.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		768.00000	871,000	17.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		7.00000	4,000	17.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,761.00000	1,867,000	22.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	22.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,761.00000	2,867,000	19.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	19.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	38.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,889.00000	5,783,000	38.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	35.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,889.00000	4,783,000	35.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	32.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,889.00000	3,783,000	32.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2.00000	3,000	19.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,391.00000	1,286,000	19.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		45.00000	67,000	15.74	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		434.00000	350,000	15.74	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		625.00000	726,000	16.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		14.00000	9,000	16.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,611.00000	1,717,000	21.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	21.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,611.00000	2,717,000	20.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	20.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		38.00000	57,000	15.95	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		477.00000	390,000	15.95	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		578.00000	678,000	16.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		17.00000	11,000	16.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,561.00000	1,667,000	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,561.00000	2,667,000	20.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	20.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,989.00000	5,883,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	33.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,989.00000	3,883,000	33.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1.00000	2,000	20.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,490.00000	1,385,000	20.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		33.00000	49,000	16.16	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		522.00000	432,000	16.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		533.00000	631,000	16.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		22.00000	14,000	16.42	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,512.00000	1,617,000	20.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		1.00000	0,000	20.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,511.00000	2,617,000	20.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	20.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	38.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		6,089.00000	5,983,000	38.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	33.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		4,089.00000	3,983,000	33.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	39.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,289.00000	6,183,000	39.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	36.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,289.00000	5,183,000	36.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	34.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,289.00000	4,183,000	34.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	29.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,289.00000	3,183,000	29.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	39.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,239.00000	6,133,000	39.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	36.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,239.00000	5,133,000	36.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	33.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,239.00000	4,133,000	33.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		322.00000	409,000	15.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		61.00000	42,000	15.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,262.00000	1,368,000	19.54	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	6.15	Put		1.00000	1,000	19.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,261.00000	2,367,000	21.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	21.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	39.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,189.00000	6,083,000	39.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	33.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,189.00000	4,083,000	33.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	28.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,189.00000	3,083,000	28.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	21.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,690.00000	1,584,000	21.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		17.00000	25,000	16.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		706.00000	608,000	16.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		361.00000	451,000	15.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		50.00000	34,000	15.77	0.00	0	3,950.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,312.00000	1,418,000	19.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		1.00000	1,000	19.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,311.00000	2,417,000	21.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	21.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	38.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		6,039.00000	5,933,000	38.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	33.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		4,039.00000	3,933,000	33.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		28.00000	41,000	16.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		567.00000	474,000	16.37	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	6.95	Call		488.00000	585,000	16.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		27.00000	18,000	16.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,462.00000	1,567,000	20.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		1.00000	0,000	20.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,461.00000	2,567,000	20.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	20.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	38.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,939.00000	5,833,000	38.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	35.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,939.00000	4,833,000	35.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	32.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,939.00000	3,833,000	32.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1.00000	2,000	20.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,540.00000	1,435,000	20.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2.00000	2,000	20.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,441.00000	1,335,000	20.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	37.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,589.00000	5,483,000	37.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	34.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,589.00000	4,483,000	34.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1.00000	2,000	20.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,590.00000	1,485,000	20.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		444.00000	539,000	16.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		33.00000	22,000	16.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,412.00000	1,517,000	20.32	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	20.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	38.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,789.00000	5,683,000	38.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	31.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,789.00000	3,683,000	31.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1.00000	1,000	21.57	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,790.00000	1,684,000	21.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		285.00000	368,000	15.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		74.00000	51,000	15.45	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,212.00000	1,318,000	19.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		1.00000	1,000	19.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,211.00000	2,317,000	21.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	21.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,439.00000	4,333,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1.00000	1,000	21.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,840.00000	1,734,000	21.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	20.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,640.00000	1,534,000	20.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		186.00000	257,000	14.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		125.00000	90,000	14.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		8,089.00000	7,983,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	39.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,589.00000	6,483,000	39.72	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	12.50	Call		0.00000	0,000	36.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		5,089.00000	4,983,000	36.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	30.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,589.00000	3,483,000	30.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		914.00000	1,019,000	17.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		3.00000	2,000	17.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,411.00000	2,517,000	20.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	20.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		3,911.00000	4,017,000	35.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	35.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,339.00000	8,233,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	40.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,839.00000	6,733,000	40.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	32.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,839.00000	3,733,000	32.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		10.00000	16,000	17.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		849.00000	749,000	17.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		672.00000	774,000	16.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		11.00000	7,000	16.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,161.00000	2,267,000	21.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	21.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,661.00000	3,767,000	31.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	31.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		0.00000	1,000	21.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,889.00000	1,784,000	21.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		86.00000	123,000	14.91	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		275.00000	206,000	14.91	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,839.00000	4,733,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	34.63	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,489.00000	4,383,000	34.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	21.36	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,740.00000	1,634,000	21.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		0.00000	1,000	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,939.00000	1,834,000	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		74.00000	106,000	15.12	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		313.00000	239,000	15.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	35.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,789.00000	4,683,000	35.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	23.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,189.00000	2,083,000	23.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	22.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		2,089.00000	1,983,000	22.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		63.00000	91,000	15.32	0.00	0	17,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		352.00000	274,000	15.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	23.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,239.00000	2,133,000	23.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	23.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,139.00000	2,033,000	23.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		0.00000	0,000	22.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		2,039.00000	1,933,000	22.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		53.00000	78,000	15.53	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		392.00000	311,000	15.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	36.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		5,139.00000	5,033,000	36.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		14.00000	22,000	17.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		753.00000	655,000	17.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	36.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,339.00000	5,233,000	36.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	28.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,239.00000	3,133,000	28.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	28.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,139.00000	3,033,000	28.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	27.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		3,039.00000	2,933,000	27.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		7.00000	11,000	18.03	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		946.00000	844,000	18.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	36.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,189.00000	5,083,000	36.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	28.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		3,089.00000	2,983,000	28.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	27.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,989.00000	2,883,000	27.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		12.00000	18,000	17.41	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		801.00000	701,000	17.41	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	36.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		5,039.00000	4,933,000	36.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	27.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,939.00000	2,833,000	27.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	26.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,839.00000	2,733,000	26.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,739.00000	2,633,000	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	25.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,639.00000	2,533,000	25.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	25.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,539.00000	2,433,000	25.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	24.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,439.00000	2,333,000	24.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	24.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,339.00000	2,233,000	24.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		20.00000	30,000	16.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		659.00000	563,000	16.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	35.31	0.00	221	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,739.00000	4,633,000	35.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		0.00000	1,000	22.40	220.00	220	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,989.00000	1,884,000	22.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	35.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,989.00000	4,883,000	35.98	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	10.30	Call		0.00000	0,000	27.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,889.00000	2,783,000	27.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	26.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,789.00000	2,683,000	26.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,689.00000	2,583,000	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	24.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,489.00000	2,383,000	24.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	24.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,389.00000	2,283,000	24.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	23.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,289.00000	2,183,000	23.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		23.00000	35,000	16.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		612.00000	518,000	16.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	25.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,589.00000	2,483,000	25.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,289.00000	8,183,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,711.00000	3,817,000	32.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	32.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	39.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,339.00000	6,233,000	39.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	34.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,339.00000	4,233,000	34.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	42.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,389.00000	8,283,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	39.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,389.00000	6,283,000	39.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	34.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,389.00000	4,283,000	34.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,611.00000	3,717,000	30.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	30.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,539.00000	8,433,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	39.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,539.00000	6,433,000	39.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,539.00000	4,433,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,461.00000	3,567,000	28.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,439.00000	8,333,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	39.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,439.00000	6,333,000	39.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,561.00000	3,667,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		10,089.00000	9,983,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,489.00000	8,383,000	42.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	39.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,489.00000	6,383,000	39.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,511.00000	3,617,000	28.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,589.00000	8,483,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,411.00000	3,517,000	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,639.00000	8,533,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	39.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,639.00000	6,533,000	39.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		402.00000	495,000	15.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		41.00000	28,000	15.93	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,362.00000	1,467,000	20.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		1.00000	0,000	20.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,361.00000	2,467,000	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,361.00000	3,467,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,189.00000	8,083,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,811.00000	3,917,000	34.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	34.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	42.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,239.00000	8,133,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,761.00000	3,867,000	33.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	33.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,689.00000	8,583,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	39.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,689.00000	6,583,000	39.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,311.00000	3,417,000	25.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	25.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		158.00000	224,000	14.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		147.00000	107,000	14.81	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.63590	7.52830		15.61	3,191,806.20	418	25,130.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,322.00000	8,214,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	29.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,322.00000	6,214,000	29.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	25.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,323.00000	4,215,000	25.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		16.00000	22,000	23.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,338.00000	2,236,000	23.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		729.00000	825,000	14.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		51.00000	39,000	14.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,682.00000	1,789,000	19.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		4.00000	3,000	19.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,679.00000	2,786,000	24.81	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	13/09/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,678.00000	3,786,000	22.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	22.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,272.00000	8,164,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	29.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,272.00000	6,164,000	29.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	24.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,273.00000	4,165,000	24.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		18.00000	24,000	23.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,290.00000	2,188,000	23.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		191.00000	232,000	16.23	0.00	0	2,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		463.00000	396,000	16.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		771.00000	868,000	14.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		43.00000	32,000	14.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,731.00000	1,839,000	19.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		3.00000	3,000	19.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,729.00000	2,836,000	25.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	25.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,728.00000	3,836,000	22.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	22.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		178.00000	217,000	16.44	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		500.00000	431,000	16.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,372.00000	8,264,000	33.13	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	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	29.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,372.00000	6,264,000	29.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	25.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,373.00000	4,265,000	25.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		15.00000	20,000	23.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,387.00000	2,284,000	23.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		166.00000	202,000	16.65	539,542.00	2,671	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		538.00000	466,000	16.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		687.00000	782,000	14.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		59.00000	46,000	14.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,632.00000	1,739,000	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		4.00000	3,000	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,629.00000	2,736,000	24.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	24.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,628.00000	3,736,000	23.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,422.00000	8,314,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	29.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,422.00000	6,314,000	29.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	25.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,423.00000	4,315,000	25.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		14.00000	19,000	24.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,436.00000	2,333,000	24.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		155.00000	189,000	16.86	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		577.00000	503,000	16.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		647.00000	740,000	15.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		69.00000	54,000	15.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,582.00000	1,690,000	18.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		4.00000	4,000	18.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,579.00000	2,686,000	24.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	24.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,578.00000	3,686,000	23.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,522.00000	8,414,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	29.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,522.00000	6,414,000	29.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	25.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,523.00000	4,415,000	25.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		12.00000	16,000	24.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,534.00000	2,430,000	24.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		135.00000	165,000	17.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		657.00000	579,000	17.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		571.00000	660,000	15.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		93.00000	74,000	15.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,483.00000	1,591,000	17.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		5.00000	5,000	17.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,479.00000	2,586,000	23.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	23.64	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		3,478.00000	3,586,000	23.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,572.00000	8,464,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	29.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,572.00000	6,464,000	29.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	25.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,573.00000	4,465,000	25.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		11.00000	15,000	24.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,583.00000	2,479,000	24.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		126.00000	155,000	17.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		698.00000	619,000	17.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		534.00000	621,000	15.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		106.00000	85,000	15.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,434.00000	1,541,000	17.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		6.00000	5,000	17.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,429.00000	2,537,000	23.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	23.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,428.00000	3,536,000	23.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,622.00000	8,514,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,622.00000	6,514,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	25.66	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	Foreign Exchange Future	12.15	Put		4,623.00000	4,515,000	25.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		10.00000	14,000	24.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,632.00000	2,528,000	24.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		118.00000	145,000	17.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		740.00000	659,000	17.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		499.00000	584,000	15.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		121.00000	98,000	15.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,384.00000	1,492,000	17.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		6.00000	6,000	17.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,379.00000	2,487,000	23.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	23.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,378.00000	3,486,000	24.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,772.00000	8,664,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	30.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,772.00000	6,664,000	30.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	1,000	25.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,772.00000	4,665,000	25.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		8.00000	11,000	24.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,780.00000	2,675,000	24.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		402.00000	480,000	15.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		174.00000	144,000	15.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,237.00000	1,344,000	16.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		9.00000	8,000	16.64	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		2,229.00000	2,337,000	22.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	22.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,228.00000	3,336,000	24.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	24.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,722.00000	8,614,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	30.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,722.00000	6,614,000	30.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	25.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,723.00000	4,615,000	25.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		8.00000	12,000	24.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,730.00000	2,626,000	24.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		104.00000	127,000	18.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		826.00000	741,000	18.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		433.00000	513,000	15.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		155.00000	127,000	15.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,286.00000	1,393,000	16.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		8.00000	7,000	16.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,279.00000	2,387,000	22.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	22.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,278.00000	3,386,000	24.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,872.00000	8,764,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	30.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,872.00000	6,764,000	30.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	1,000	26.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,872.00000	4,765,000	26.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		7.00000	9,000	24.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,879.00000	2,773,000	24.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		86.00000	105,000	18.72	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		958.00000	869,000	18.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		344.00000	417,000	15.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		216.00000	181,000	15.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,139.00000	1,246,000	16.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		11.00000	10,000	16.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,130.00000	2,237,000	21.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		2.00000	1,000	21.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,128.00000	3,236,000	25.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		97.00000	119,000	18.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		869.00000	783,000	18.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,172.00000	8,064,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,172.00000	6,064,000	28.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	24.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,173.00000	4,065,000	24.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		21.00000	28,000	23.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,193.00000	2,092,000	23.92	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	13/09/2010	Foreign Exchange Future	7.70	Call		220.00000	266,000	15.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		392.00000	330,000	15.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		858.00000	958,000	14.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		30.00000	22,000	14.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,831.00000	1,938,000	19.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		3.00000	2,000	19.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,829.00000	2,936,000	25.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	25.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,828.00000	3,936,000	22.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	22.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,222.00000	8,114,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	28.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,222.00000	6,114,000	28.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	24.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,223.00000	4,115,000	24.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		19.00000	26,000	23.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,241.00000	2,140,000	23.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		205.00000	249,000	16.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		427.00000	363,000	16.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		814.00000	913,000	14.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		36.00000	27,000	14.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,781.00000	1,888,000	19.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		3.00000	2,000	19.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,779.00000	2,886,000	25.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	25.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,778.00000	3,886,000	22.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	22.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,472.00000	8,364,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	29.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,472.00000	6,364,000	29.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,473.00000	4,365,000	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		13.00000	17,000	24.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,485.00000	2,381,000	24.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		145.00000	177,000	17.06	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		617.00000	541,000	17.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		608.00000	699,000	15.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		80.00000	63,000	15.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,533.00000	1,640,000	18.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		5.00000	4,000	18.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,529.00000	2,636,000	23.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	23.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,528.00000	3,636,000	23.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,672.00000	8,564,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	29.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,672.00000	6,564,000	29.91	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	13/09/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	25.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,673.00000	4,565,000	25.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		9.00000	13,000	24.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,681.00000	2,577,000	24.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		111.00000	136,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		783.00000	700,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		465.00000	548,000	15.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		137.00000	112,000	15.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,335.00000	1,443,000	17.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		7.00000	7,000	17.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,329.00000	2,437,000	22.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	22.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,328.00000	3,436,000	24.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	24.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,822.00000	8,714,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	30.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,822.00000	6,714,000	30.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	1,000	26.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,822.00000	4,715,000	26.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		7.00000	10,000	24.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,829.00000	2,724,000	24.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		91.00000	112,000	18.51	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		913.00000	826,000	18.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		372.00000	448,000	15.36	0.00	0	2,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		194.00000	162,000	15.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,188.00000	1,295,000	16.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		10.00000	9,000	16.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,179.00000	2,287,000	21.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	21.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,178.00000	3,286,000	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		33.00000	40,000	22.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,805.00000	1,704,000	22.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		38.00000	46,000	21.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,660.00000	1,560,000	21.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,094.00000	1,002,000	19.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		72.00000	88,000	19.34	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,233.00000	1,138,000	19.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		61.00000	74,000	19.96	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		40.00000	48,000	21.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,612.00000	1,512,000	21.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		44.00000	53,000	21.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,516.00000	1,417,000	21.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		68.00000	83,000	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,140.00000	1,047,000	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		326.00000	273,000	15.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		254.00000	309,000	15.57	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		236.00000	286,000	15.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		358.00000	300,000	15.61	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			7.75130	7.64360		16.04	193,782.50	25	6,789.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,306.00000	8,199,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	25.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,307.00000	6,200,000	25.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		14.00000	18,000	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,320.00000	4,217,000	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		57.00000	67,000	23.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,363.00000	2,266,000	23.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		279.00000	323,000	16.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		585.00000	522,000	16.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		796.00000	886,000	15.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		102.00000	85,000	15.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,705.00000	1,812,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		11.00000	11,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,695.00000	2,803,000	22.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	2,000	22.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,694.00000	3,802,000	27.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	27.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		160.00000	185,000	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,066.00000	984,000	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,356.00000	8,249,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	26.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,357.00000	6,250,000	26.06	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		13.00000	17,000	27.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,369.00000	4,266,000	27.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		55.00000	64,000	23.50	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,411.00000	2,313,000	23.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		759.00000	848,000	15.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		115.00000	97,000	15.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,656.00000	1,763,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		12.00000	12,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,646.00000	2,753,000	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		2.00000	2,000	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,644.00000	3,752,000	26.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	26.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,406.00000	8,299,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,407.00000	6,300,000	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		13.00000	16,000	27.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,419.00000	4,315,000	27.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		53.00000	62,000	23.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,459.00000	2,361,000	23.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		253.00000	293,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		659.00000	592,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		723.00000	810,000	15.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		129.00000	109,000	15.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,608.00000	1,714,000	17.17	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	13/12/2010	Foreign Exchange Future	6.05	Put		14.00000	13,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,596.00000	2,703,000	21.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	21.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,594.00000	3,702,000	26.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	26.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,456.00000	8,349,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,457.00000	6,350,000	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		12.00000	15,000	27.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,468.00000	4,364,000	27.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		51.00000	60,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,507.00000	2,409,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		241.00000	279,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		697.00000	628,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		688.00000	773,000	15.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		144.00000	122,000	15.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,559.00000	1,665,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		15.00000	14,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,546.00000	2,654,000	21.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		2.00000	3,000	21.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,544.00000	3,652,000	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		266.00000	308,000	16.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		622.00000	557,000	16.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,506.00000	8,399,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,507.00000	6,400,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		11.00000	14,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,517.00000	4,413,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		50.00000	58,000	23.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,556.00000	2,457,000	23.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		230.00000	266,000	17.42	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		736.00000	665,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		654.00000	737,000	15.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		160.00000	136,000	15.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,511.00000	1,617,000	16.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		17.00000	16,000	16.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,496.00000	2,604,000	21.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		2.00000	3,000	21.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,494.00000	3,602,000	26.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	26.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,556.00000	8,449,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,557.00000	6,450,000	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		10.00000	13,000	27.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,566.00000	4,462,000	27.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		48.00000	56,000	23.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,604.00000	2,505,000	23.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		219.00000	254,000	17.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		775.00000	703,000	17.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		622.00000	703,000	15.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		178.00000	152,000	15.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,463.00000	1,568,000	16.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		19.00000	17,000	16.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,446.00000	2,554,000	20.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		2.00000	3,000	20.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,444.00000	3,552,000	25.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	25.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,606.00000	8,499,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	26.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,607.00000	6,500,000	26.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		10.00000	12,000	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,616.00000	4,511,000	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		46.00000	54,000	24.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,652.00000	2,553,000	24.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		209.00000	243,000	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		815.00000	742,000	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		590.00000	669,000	15.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		196.00000	168,000	15.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,415.00000	1,520,000	16.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		21.00000	19,000	16.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,397.00000	2,504,000	20.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		3.00000	3,000	20.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,394.00000	3,502,000	25.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	25.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,806.00000	8,699,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,807.00000	6,700,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		8.00000	10,000	26.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,814.00000	4,709,000	26.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		40.00000	47,000	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,846.00000	2,746,000	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		174.00000	202,000	18.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		980.00000	901,000	18.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		475.00000	546,000	15.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		281.00000	245,000	15.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,225.00000	1,329,000	15.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		31.00000	28,000	15.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,198.00000	2,305,000	19.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		4.00000	4,000	19.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,194.00000	3,302,000	24.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	24.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,756.00000	8,649,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	26.63	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	13/12/2010	Foreign Exchange Future	14.40	Put		6,757.00000	6,650,000	26.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		8.00000	10,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,764.00000	4,659,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		42.00000	49,000	24.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,798.00000	2,698,000	24.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		182.00000	212,000	18.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		938.00000	861,000	18.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		502.00000	575,000	15.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		258.00000	224,000	15.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,272.00000	1,377,000	15.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		28.00000	26,000	15.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,248.00000	2,355,000	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		4.00000	4,000	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,244.00000	3,352,000	24.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	24.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		153.00000	177,000	18.96	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,109.00000	1,026,000	18.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,856.00000	8,749,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	26.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,857.00000	6,750,000	26.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		7.00000	9,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,863.00000	4,758,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		39.00000	45,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,895.00000	2,794,000	24.66	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	13/12/2010	Foreign Exchange Future	8.50	Call		167.00000	194,000	18.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,023.00000	943,000	18.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		449.00000	518,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		305.00000	267,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,178.00000	1,282,000	15.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		34.00000	31,000	15.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,148.00000	2,256,000	19.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		4.00000	5,000	19.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,144.00000	3,252,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		200.00000	232,000	17.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		856.00000	781,000	17.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	1,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,206.00000	8,100,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	25.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,207.00000	6,100,000	25.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		16.00000	20,000	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,222.00000	4,119,000	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		62.00000	72,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,268.00000	2,171,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		308.00000	356,000	16.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		514.00000	455,000	16.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		873.00000	967,000	14.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		79.00000	66,000	14.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,803.00000	1,910,000	17.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		9.00000	9,000	17.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,795.00000	2,903,000	22.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	2,000	22.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,794.00000	3,902,000	27.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	27.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	1,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,256.00000	8,150,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,257.00000	6,150,000	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		15.00000	19,000	27.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,271.00000	4,168,000	27.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		60.00000	69,000	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,316.00000	2,218,000	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		293.00000	339,000	16.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		549.00000	488,000	16.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		834.00000	926,000	14.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		90.00000	75,000	14.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,754.00000	1,861,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		10.00000	10,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,745.00000	2,853,000	22.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	2,000	22.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,744.00000	3,852,000	27.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	27.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,656.00000	8,549,000	28.54	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	13/12/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	26.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,657.00000	6,550,000	26.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		9.00000	12,000	27.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,665.00000	4,561,000	27.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		45.00000	52,000	24.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,701.00000	2,601,000	24.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		560.00000	637,000	15.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		216.00000	186,000	15.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,367.00000	1,472,000	16.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		23.00000	21,000	16.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,347.00000	2,454,000	20.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		3.00000	3,000	20.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,344.00000	3,452,000	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,706.00000	8,599,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	26.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,707.00000	6,600,000	26.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		9.00000	11,000	27.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,715.00000	4,610,000	27.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		43.00000	50,000	24.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,749.00000	2,649,000	24.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		191.00000	221,000	18.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		897.00000	820,000	18.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		530.00000	605,000	15.54	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	13/12/2010	Foreign Exchange Future	7.35	Put		236.00000	204,000	15.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,319.00000	1,424,000	16.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		25.00000	23,000	16.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,297.00000	2,405,000	20.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		3.00000	4,000	20.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,294.00000	3,402,000	25.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	25.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	27.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,407.00000	7,300,000	27.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		3.00000	4,000	26.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,409.00000	5,303,000	26.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		28.00000	33,000	25.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,434.00000	3,332,000	25.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		107.00000	124,000	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,513.00000	1,423,000	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,594.00000	4,701,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,559.00000	1,468,000	20.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		103.00000	119,000	20.68	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		79.00000	90,000	22.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,935.00000	1,839,000	22.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		96.00000	111,000	21.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,652.00000	1,560,000	21.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		76.00000	87,000	22.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,982.00000	1,886,000	22.23	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	13/12/2010	Foreign Exchange Future	7.80	Call		324.00000	374,000	16.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		480.00000	423,000	16.22	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.86650	7.75850		16.31	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		390.00000	410,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		632.00000	544,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		371.00000	418,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		663.00000	602,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		410.00000	432,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		602.00000	516,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		997.00000	924,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		255.00000	290,000	18.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,826.00000	2,715,000	23.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		84.00000	81,000	23.00	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.98160	7.87400		16.67	0.00	0	75.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		728.00000	830,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		304.00000	298,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		698.00000	799,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		324.00000	317,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		759.00000	862,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		285.00000	280,000	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.43050	11.45510		13.84	23,363,942.00	2,044	32,306.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,595.00000	10,620,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	39.97	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	14/06/2010	Foreign Exchange Future	20.05	Put		8,595.00000	8,620,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,895.00000	10,920,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,895.00000	8,920,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,395.00000	10,420,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,395.00000	8,420,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	35.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,395.00000	6,420,000	35.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	28.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,395.00000	4,420,000	28.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,245.00000	10,270,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,245.00000	8,270,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	35.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,245.00000	6,270,000	35.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	27.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,245.00000	4,270,000	27.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,145.00000	10,170,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,145.00000	8,170,000	39.97	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	14/06/2010	Foreign Exchange Future	13.60	Call		5.00000	5,000	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,150.00000	2,175,000	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		26.00000	24,000	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,171.00000	1,194,000	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		871.00000	848,000	14.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		16.00000	18,000	14.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,856.00000	1,832,000	19.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1.00000	2,000	19.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,945.00000	9,970,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	39.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,945.00000	7,970,000	39.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,995.00000	10,020,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,995.00000	8,020,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		33.00000	32,000	17.80	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,028.00000	1,052,000	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		224.00000	217,000	13.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		219.00000	237,000	13.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,014.00000	990,000	14.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		9.00000	10,000	14.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,006.00000	1,982,000	20.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1.00000	2,000	20.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	39.97	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	14/06/2010	Foreign Exchange Future	21.90	Put		10,445.00000	10,470,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	35.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,445.00000	6,470,000	35.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	28.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,445.00000	4,470,000	28.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,645.00000	10,670,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,645.00000	8,670,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	36.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,645.00000	6,670,000	36.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,795.00000	10,820,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,795.00000	8,820,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		48.00000	46,000	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		843.00000	866,000	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		340.00000	328,000	13.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		135.00000	148,000	13.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,211.00000	1,186,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		6.00000	6,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,845.00000	10,870,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,845.00000	8,870,000	39.97	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	14/06/2010	Foreign Exchange Future	11.30	Call		308.00000	298,000	13.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		153.00000	168,000	13.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,161.00000	1,137,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		6.00000	7,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,745.00000	10,770,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,745.00000	8,770,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		2.00000	2,000	23.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,747.00000	2,772,000	23.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		10.00000	9,000	20.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,755.00000	1,779,000	20.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		53.00000	51,000	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		798.00000	821,000	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		373.00000	360,000	13.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		118.00000	130,000	13.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,260.00000	1,236,000	15.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		5.00000	6,000	15.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,695.00000	10,720,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	36.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,695.00000	6,720,000	36.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	29.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,695.00000	4,720,000	29.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	39.97	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	14/06/2010	Foreign Exchange Future	22.00	Put		10,545.00000	10,570,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,545.00000	8,570,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,495.00000	10,520,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,495.00000	8,520,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,495.00000	6,520,000	35.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	28.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,495.00000	4,520,000	28.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,345.00000	10,370,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,345.00000	8,370,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	35.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,345.00000	6,370,000	35.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,345.00000	4,370,000	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		113.00000	110,000	15.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		458.00000	480,000	15.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		689.00000	668,000	14.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		34.00000	38,000	14.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,657.00000	1,633,000	18.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2.00000	3,000	18.17	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	21.75	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,295.00000	10,320,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,295.00000	8,320,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,195.00000	10,220,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,195.00000	8,220,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		5.00000	5,000	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,200.00000	2,225,000	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		152.00000	148,000	14.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		347.00000	368,000	14.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		825.00000	802,000	14.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		20.00000	22,000	14.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,095.00000	10,120,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,095.00000	8,120,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	36.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,595.00000	6,620,000	36.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	33.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,595.00000	5,620,000	33.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	29.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,595.00000	4,620,000	29.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		1.00000	0,000	25.73	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	15.05	Put		3,596.00000	3,620,000	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		6.00000	5,000	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,101.00000	2,125,000	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		28.00000	27,000	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,123.00000	1,147,000	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		185.00000	179,000	14.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		280.00000	299,000	14.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		918.00000	895,000	14.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		13.00000	15,000	14.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,906.00000	1,882,000	19.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1.00000	2,000	19.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		2.00000	2,000	23.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,797.00000	2,822,000	23.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	37.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,145.00000	7,170,000	37.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,145.00000	5,170,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,145.00000	4,170,000	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		64.00000	61,000	16.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		709.00000	731,000	16.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		444.00000	428,000	14.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		89.00000	98,000	14.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	37.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,045.00000	7,070,000	37.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		13.00000	13,000	19.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,558.00000	1,583,000	19.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		77.00000	75,000	16.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		622.00000	645,000	16.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		521.00000	503,000	14.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		66.00000	73,000	14.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,458.00000	1,434,000	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		3.00000	4,000	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	36.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,745.00000	6,770,000	36.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	33.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,745.00000	5,770,000	33.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	29.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,745.00000	4,770,000	29.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	26.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,745.00000	3,770,000	26.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		5.00000	4,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,250.00000	2,274,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		22.00000	21,000	18.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,267.00000	1,291,000	18.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		138.00000	134,000	14.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		383.00000	404,000	14.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		779.00000	756,000	14.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		24.00000	26,000	14.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,757.00000	1,732,000	18.77	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	14/06/2010	Foreign Exchange Future	9.70	Put		2.00000	2,000	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		103.00000	100,000	15.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		498.00000	520,000	15.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		646.00000	625,000	14.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		41.00000	45,000	14.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,607.00000	1,583,000	17.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2.00000	3,000	17.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	35.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,195.00000	6,220,000	35.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	31.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,195.00000	5,220,000	31.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		11.00000	10,000	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,706.00000	1,730,000	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		58.00000	56,000	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		753.00000	776,000	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,309.00000	1,285,000	16.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		4.00000	5,000	16.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	37.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,095.00000	7,120,000	37.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,095.00000	5,120,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,095.00000	4,120,000	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		2.00000	2,000	23.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,597.00000	2,622,000	23.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		13.00000	12,000	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,608.00000	1,632,000	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		70.00000	68,000	16.21	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		665.00000	688,000	16.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		482.00000	465,000	14.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		77.00000	85,000	14.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,409.00000	1,384,000	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		4.00000	4,000	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	37.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,995.00000	7,020,000	37.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	34.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,995.00000	6,020,000	34.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	30.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,995.00000	5,020,000	30.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,995.00000	4,020,000	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		15.00000	14,000	19.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,510.00000	1,534,000	19.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		85.00000	82,000	15.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		580.00000	602,000	15.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		562.00000	543,000	14.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		57.00000	63,000	14.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,508.00000	1,483,000	17.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		3.00000	3,000	17.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		16.00000	15,000	19.57	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	12.90	Put		1,461.00000	1,485,000	19.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		93.00000	91,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		538.00000	561,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,558.00000	1,533,000	17.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		3.00000	3,000	17.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	36.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,795.00000	6,820,000	36.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	33.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,795.00000	5,820,000	33.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	29.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,795.00000	4,820,000	29.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	26.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,795.00000	3,820,000	26.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		20.00000	19,000	18.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,315.00000	1,339,000	18.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		125.00000	121,000	15.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		420.00000	441,000	15.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		734.00000	712,000	14.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		29.00000	32,000	14.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,707.00000	1,682,000	18.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2.00000	2,000	18.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		4.00000	4,000	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,299.00000	2,324,000	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	36.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,545.00000	6,570,000	36.11	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	17.00	Call		0.00000	0,000	32.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,545.00000	5,570,000	32.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	28.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,545.00000	4,570,000	28.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		1.00000	1,000	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,546.00000	3,571,000	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		7.00000	7,000	21.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,002.00000	2,027,000	21.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	35.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,295.00000	6,320,000	35.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	31.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,295.00000	5,320,000	31.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	27.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,295.00000	4,320,000	27.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		1.00000	1,000	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,296.00000	3,321,000	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		9.00000	9,000	20.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,804.00000	1,829,000	20.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	34.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,095.00000	6,120,000	34.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		278.00000	269,000	13.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		173.00000	189,000	13.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,112.00000	1,088,000	14.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		7.00000	8,000	14.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,106.00000	2,081,000	20.56	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	9.35	Put		1.00000	1,000	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	34.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,945.00000	5,970,000	34.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	30.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,945.00000	4,970,000	30.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	24.11	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,946.00000	2,971,000	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		250.00000	242,000	13.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		195.00000	212,000	13.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,063.00000	1,039,000	14.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		8.00000	9,000	14.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	30.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,045.00000	5,070,000	30.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,045.00000	4,070,000	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	24.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,046.00000	3,071,000	24.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		7.00000	6,000	21.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,052.00000	2,076,000	21.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		31.00000	29,000	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,076.00000	1,099,000	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		203.00000	197,000	14.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		248.00000	267,000	14.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		966.00000	942,000	14.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		11.00000	12,000	14.27	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,956.00000	1,932,000	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1.00000	2,000	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,445.00000	8,470,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	37.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,945.00000	6,970,000	37.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	32.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,445.00000	5,470,000	32.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,945.00000	3,970,000	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		3.00000	3,000	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,448.00000	2,473,000	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		36.00000	35,000	17.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		981.00000	1,005,000	17.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		603.00000	583,000	14.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		48.00000	53,000	14.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,056.00000	2,031,000	20.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1.00000	1,000	20.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,555.00000	3,531,000	21.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	1,000	21.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		3.00000	2,000	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,548.00000	2,572,000	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,695.00000	8,720,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	37.84	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	18.65	Put		7,195.00000	7,220,000	37.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	33.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,695.00000	5,720,000	33.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,195.00000	4,220,000	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		2.00000	2,000	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,697.00000	2,722,000	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		24.00000	22,000	18.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,219.00000	1,242,000	18.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		408.00000	393,000	13.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		103.00000	113,000	13.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,807.00000	1,782,000	19.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2.00000	2,000	19.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,305.00000	3,281,000	22.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	1,000	22.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,145.00000	9,170,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	39.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,645.00000	7,670,000	39.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	35.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,145.00000	6,170,000	35.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	29.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,645.00000	4,670,000	29.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		1.00000	1,000	24.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,146.00000	3,171,000	24.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		12.00000	11,000	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,657.00000	1,681,000	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		168.00000	163,000	14.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		313.00000	333,000	14.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,359.00000	1,335,000	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		4.00000	5,000	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,855.00000	2,831,000	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	1,000	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	36.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,845.00000	6,870,000	36.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	34.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,845.00000	5,870,000	34.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	30.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,845.00000	4,870,000	30.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,845.00000	3,870,000	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		2.00000	2,000	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,847.00000	2,872,000	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		4.00000	4,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,349.00000	2,374,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		9.00000	8,000	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,854.00000	1,878,000	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		18.00000	17,000	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,363.00000	1,387,000	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		44.00000	42,000	17.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		889.00000	912,000	17.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		2.00000	2,000	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,647.00000	2,672,000	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	37.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,895.00000	6,920,000	37.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	34.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,895.00000	5,920,000	34.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	30.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,895.00000	4,920,000	30.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	26.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,895.00000	3,920,000	26.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		4.00000	3,000	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,399.00000	2,423,000	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		8.00000	7,000	21.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,903.00000	1,927,000	21.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		17.00000	16,000	19.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,412.00000	1,436,000	19.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		40.00000	38,000	17.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		935.00000	958,000	17.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		3.00000	3,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,498.00000	2,523,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	34.78	0.00	93	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,045.00000	6,070,000	34.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		8.00000	7,000	21.55	651.00	93	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,953.00000	1,977,000	21.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		2.00000	1,000	23.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,897.00000	2,921,000	23.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,345.00000	9,370,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	38.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,345.00000	7,370,000	38.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	32.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,345.00000	5,370,000	32.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		1.00000	1,000	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,346.00000	3,371,000	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,655.00000	2,631,000	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	1,000	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,245.00000	9,270,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	37.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,245.00000	7,270,000	37.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	31.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,245.00000	5,270,000	31.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		1.00000	1,000	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,246.00000	3,271,000	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,755.00000	2,731,000	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	1,000	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,295.00000	9,320,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	38.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,295.00000	7,320,000	38.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,705.00000	2,681,000	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	1,000	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,545.00000	9,570,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	38.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,545.00000	7,570,000	38.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,455.00000	2,431,000	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		0.00000	1,000	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,645.00000	9,670,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	33.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,645.00000	5,670,000	33.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,645.00000	3,670,000	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,355.00000	2,331,000	21.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		0.00000	1,000	21.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,595.00000	9,620,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	38.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,595.00000	7,620,000	38.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,405.00000	2,381,000	21.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		0.00000	1,000	21.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,695.00000	9,720,000	39.97	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	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	39.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,695.00000	7,720,000	39.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,695.00000	3,720,000	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,305.00000	2,281,000	21.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		0.00000	1,000	21.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,845.00000	9,870,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	39.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,845.00000	7,870,000	39.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,156.00000	2,131,000	20.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1.00000	1,000	20.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,895.00000	9,920,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	39.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,895.00000	7,920,000	39.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,795.00000	9,820,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	39.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,795.00000	7,820,000	39.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,206.00000	2,181,000	20.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1.00000	1,000	20.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,095.00000	9,120,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		1.00000	1,000	24.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,096.00000	3,121,000	24.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,905.00000	2,881,000	22.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	1,000	22.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,256.00000	2,231,000	21.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1.00000	1,000	21.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,255.00000	3,231,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	1,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,405.00000	3,381,000	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	1,000	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,205.00000	3,181,000	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	1,000	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,395.00000	9,420,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	38.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,395.00000	7,420,000	38.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	32.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,395.00000	5,420,000	32.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		1.00000	1,000	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,396.00000	3,421,000	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,605.00000	2,581,000	22.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		0.00000	1,000	22.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,195.00000	9,220,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		1.00000	1,000	24.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,196.00000	3,221,000	24.74	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,805.00000	2,781,000	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	1,000	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,105.00000	3,081,000	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	1,000	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,945.00000	8,970,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,055.00000	3,031,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	1,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,445.00000	9,470,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	38.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,445.00000	7,470,000	38.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		1.00000	1,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,446.00000	3,471,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,555.00000	2,531,000	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		0.00000	1,000	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,045.00000	10,070,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,045.00000	8,070,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,495.00000	9,520,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	38.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,495.00000	7,520,000	38.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	32.67	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	16.95	Put		5,495.00000	5,520,000	32.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		1.00000	1,000	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,496.00000	3,521,000	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,505.00000	2,481,000	21.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		0.00000	1,000	21.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,745.00000	9,770,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	39.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,745.00000	7,770,000	39.30	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.60710	11.63060		14.78	0.00	0	2,027.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		147.00000	160,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,316.00000	1,353,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		166.00000	158,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,235.00000	1,251,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		156.00000	170,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,275.00000	1,313,000	19.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.77730	11.80320		15.27	0.00	0	98.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08000	0.07880		18.62	0.00	0	124.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		166.00000	218,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		286.00000	218,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		21.00000	29,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		1,141.00000	1,029,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		889.00000	1,007,000	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		9.00000	7,000	20.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/09/2010			0.08130	0.08010		23.76	0.00	0	0.00
¥ / R	On	13/09/2010	0.08	Call		317.00000	367,000	22.00	0.00	0	0.00
¥ / R	On	13/09/2010	0.08	Put		597.00000	527,000	22.00	0.00	0	0.00
€ / R	On	14/06/2010			9.93140	9.87730		13.10	2,760,929.20	278	27,482.00
€ / R	On	14/06/2010	12.10	Call		1.00000	1,000	20.24	0.00	0	0.00
€ / R	On	14/06/2010	12.10	Put		2,224.00000	2,170,000	20.24	0.00	0	0.00
€ / R	On	14/06/2010	11.90	Call		1.00000	1,000	19.44	0.00	0	0.00
€ / R	On	14/06/2010	11.90	Put		2,024.00000	1,970,000	19.44	0.00	0	0.00
€ / R	On	14/06/2010	12.00	Call		1.00000	1,000	19.82	0.00	0	0.00
€ / R	On	14/06/2010	12.00	Put		2,124.00000	2,070,000	19.82	0.00	0	0.00
€ / R	On	14/06/2010	19.30	Call		0.00000	0,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	19.30	Put		9,423.00000	9,369,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	17.30	Call		0.00000	0,000	34.22	0.00	0	0.00
€ / R	On	14/06/2010	17.30	Put		7,423.00000	7,369,000	34.22	0.00	0	0.00
€ / R	On	14/06/2010	15.30	Call		0.00000	0,000	31.02	0.00	0	0.00
€ / R	On	14/06/2010	15.30	Put		5,423.00000	5,369,000	31.02	0.00	0	0.00
€ / R	On	14/06/2010	13.30	Call		0.00000	0,000	25.30	0.00	0	0.00
€ / R	On	14/06/2010	13.30	Put		3,423.00000	3,369,000	25.30	0.00	0	0.00
€ / R	On	14/06/2010	11.30	Call		5.00000	5,000	17.49	0.00	0	25.00
€ / R	On	14/06/2010	11.30	Put		1,428.00000	1,374,000	17.49	0.00	0	0.00
€ / R	On	14/06/2010	10.30	Call		65.00000	72,000	14.24	0.00	0	20.00
€ / R	On	14/06/2010	10.30	Put		488.00000	441,000	14.24	0.00	0	271.00
€ / R	On	14/06/2010	9.30	Call		606.00000	653,000	14.01	0.00	0	0.00
€ / R	On	14/06/2010	9.30	Put		29.00000	22,000	14.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,578.00000	1,632,000	17.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		1.00000	1,000	17.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,577.00000	2,631,000	20.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	20.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,723.00000	9,669,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	34.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,723.00000	7,669,000	34.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	31.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,723.00000	5,669,000	31.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	26.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,723.00000	3,669,000	26.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		2.00000	2,000	18.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,725.00000	1,671,000	18.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		29.00000	32,000	15.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		752.00000	701,000	15.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		363.00000	400,000	13.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		86.00000	69,000	13.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,279.00000	1,333,000	16.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	2,000	16.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,277.00000	2,331,000	19.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	19.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,823.00000	9,769,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	34.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,823.00000	7,769,000	34.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	31.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,823.00000	5,769,000	31.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	26.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,823.00000	3,769,000	26.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		2.00000	2,000	18.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,825.00000	1,771,000	18.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		22.00000	24,000	15.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		845.00000	793,000	15.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		294.00000	327,000	13.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		117.00000	96,000	13.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,180.00000	1,233,000	15.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		3.00000	2,000	15.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,177.00000	2,231,000	19.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	19.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,473.00000	9,419,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	34.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,473.00000	7,419,000	34.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	31.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,473.00000	5,419,000	31.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	25.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,473.00000	3,419,000	25.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		4.00000	4,000	17.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,477.00000	1,423,000	17.65	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	10.35	Call		57.00000	63,000	14.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		530.00000	482,000	14.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		562.00000	608,000	13.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		35.00000	27,000	13.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,528.00000	1,582,000	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	1,000	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,527.00000	2,581,000	20.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	20.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,523.00000	9,469,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	34.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,523.00000	7,469,000	34.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	31.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,523.00000	5,469,000	31.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	25.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,523.00000	3,469,000	25.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		4.00000	4,000	17.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,527.00000	1,473,000	17.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		50.00000	55,000	14.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		573.00000	524,000	14.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		520.00000	564,000	13.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		43.00000	33,000	13.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,478.00000	1,532,000	17.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	17.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,477.00000	2,531,000	20.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	20.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,673.00000	9,619,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	34.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,673.00000	7,619,000	34.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	31.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,673.00000	5,619,000	31.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	26.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,673.00000	3,619,000	26.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		3.00000	3,000	18.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,676.00000	1,622,000	18.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		33.00000	37,000	15.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		706.00000	656,000	15.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		400.00000	439,000	13.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		73.00000	58,000	13.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,329.00000	1,382,000	16.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	1,000	16.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,327.00000	2,381,000	19.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	19.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,573.00000	9,519,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	34.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,573.00000	7,519,000	34.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	31.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,573.00000	5,519,000	31.35	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	13.45	Call		0.00000	0,000	25.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,573.00000	3,519,000	25.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		3.00000	3,000	17.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,576.00000	1,522,000	17.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		44.00000	48,000	14.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		617.00000	567,000	14.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		478.00000	521,000	13.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		51.00000	40,000	13.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,428.00000	1,482,000	16.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1.00000	1,000	16.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,427.00000	2,481,000	20.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	20.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,623.00000	9,569,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	34.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,623.00000	7,569,000	34.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	31.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,623.00000	5,569,000	31.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	26.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,623.00000	3,569,000	26.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		3.00000	3,000	18.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,626.00000	1,572,000	18.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		38.00000	42,000	14.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		661.00000	611,000	14.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		438.00000	479,000	13.73	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	9.50	Put		61.00000	48,000	13.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,378.00000	1,432,000	16.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1.00000	1,000	16.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,377.00000	2,431,000	20.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	20.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,973.00000	9,919,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	34.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,973.00000	7,919,000	34.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	32.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,973.00000	5,919,000	32.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	27.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,973.00000	3,919,000	27.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	19.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,974.00000	1,920,000	19.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		15.00000	16,000	16.03	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		988.00000	935,000	16.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		205.00000	231,000	13.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		178.00000	150,000	13.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,031.00000	1,084,000	14.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		4.00000	3,000	14.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,027.00000	2,081,000	19.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	19.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,923.00000	9,869,000	35.07	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	17.80	Call		0.00000	0,000	34.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,923.00000	7,869,000	34.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	32.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,923.00000	5,869,000	32.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	27.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,923.00000	3,869,000	27.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	19.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,924.00000	1,870,000	19.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		17.00000	18,000	15.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		940.00000	887,000	15.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		232.00000	261,000	13.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		155.00000	130,000	13.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,081.00000	1,134,000	15.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		4.00000	3,000	15.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,077.00000	2,131,000	19.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	19.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		10,023.00000	9,969,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	35.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		8,023.00000	7,969,000	35.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	32.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		6,023.00000	5,969,000	32.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	27.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		4,023.00000	3,969,000	27.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		13.00000	14,000	16.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		1,036.00000	983,000	16.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		179.00000	203,000	13.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		202.00000	172,000	13.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		982.00000	1,035,000	14.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		5.00000	4,000	14.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		1,977.00000	2,031,000	19.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	19.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		10,073.00000	10,019,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		8,073.00000	8,019,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	32.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		6,073.00000	6,019,000	32.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	28.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		4,073.00000	4,019,000	28.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	19.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		2,074.00000	2,020,000	19.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		11.00000	12,000	16.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		1,084.00000	1,031,000	16.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		159.00000	177,000	13.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		232.00000	196,000	13.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		933.00000	986,000	14.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		6.00000	5,000	14.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		1,927.00000	1,982,000	19.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	1,000	19.25	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	19.75	Call		0.00000	0,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,873.00000	9,819,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	34.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,873.00000	7,819,000	34.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	32.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,873.00000	5,819,000	32.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	27.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,873.00000	3,819,000	27.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		2.00000	2,000	18.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,875.00000	1,821,000	18.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		19.00000	21,000	15.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		892.00000	840,000	15.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		262.00000	293,000	13.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		135.00000	112,000	13.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,130.00000	1,183,000	15.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		3.00000	2,000	15.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,127.00000	2,181,000	19.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	19.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		10,123.00000	10,069,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		8,123.00000	8,069,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		6,123.00000	6,069,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	28.15	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	14.00	Put		4,123.00000	4,069,000	28.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		10.00000	11,000	16.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,133.00000	1,080,000	16.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		141.00000	157,000	13.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		264.00000	226,000	13.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		885.00000	937,000	14.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		8.00000	6,000	14.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,877.00000	1,932,000	19.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		0.00000	1,000	19.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,273.00000	10,219,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,273.00000	8,219,000	35.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	32.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,273.00000	6,219,000	32.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	28.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,273.00000	4,219,000	28.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	20.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,274.00000	2,220,000	20.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		7.00000	7,000	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,280.00000	1,226,000	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		96.00000	107,000	13.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		369.00000	326,000	13.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		743.00000	793,000	14.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		16.00000	12,000	14.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,728.00000	1,782,000	18.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	18.30	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.08880	10.03270		13.70	827,281.60	82	4,783.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		55.00000	59,000	18.48	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,687.00000	1,635,000	18.48	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		275.00000	296,000	14.01	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		442.00000	407,000	14.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.24210	10.18630		14.11	0.00	0	2,001.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,014.00000	9,958,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	24.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,015.00000	7,959,000	24.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		3.00000	3,000	22.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,017.00000	5,961,000	22.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		28.00000	30,000	22.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,042.00000	3,988,000	22.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		102.00000	108,000	19.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,116.00000	2,066,000	19.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		199.00000	209,000	16.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,213.00000	1,167,000	16.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		449.00000	474,000	14.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		463.00000	432,000	14.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,061.00000	1,109,000	12.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		75.00000	67,000	12.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,000.00000	2,054,000	14.84	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	8.20	Put		14.00000	12,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		112.00000	118,000	18.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,976.00000	1,926,000	18.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,064.00000	10,008,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,065.00000	8,009,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		3.00000	3,000	22.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,067.00000	6,011,000	22.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		27.00000	29,000	22.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,091.00000	4,037,000	22.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		98.00000	105,000	19.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,162.00000	2,113,000	19.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		191.00000	202,000	16.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,255.00000	1,210,000	16.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		430.00000	453,000	14.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		494.00000	461,000	14.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,021.00000	1,065,000	12.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		85.00000	73,000	12.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,951.00000	2,005,000	14.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		15.00000	13,000	14.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,764.00000	10,708,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		1.00000	1,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,765.00000	8,709,000	24.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		2.00000	2,000	23.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,766.00000	6,710,000	23.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		13.00000	14,000	22.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,777.00000	4,722,000	22.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		60.00000	64,000	20.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,824.00000	2,772,000	20.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		119.00000	125,000	18.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,883.00000	1,833,000	18.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		241.00000	254,000	15.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,005.00000	962,000	15.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		565.00000	594,000	13.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		329.00000	302,000	13.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,286.00000	1,336,000	13.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		50.00000	44,000	13.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,664.00000	10,608,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,665.00000	8,609,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		2.00000	2,000	23.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,666.00000	6,610,000	23.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		14.00000	16,000	22.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,678.00000	4,624,000	22.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		64.00000	69,000	20.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,728.00000	2,677,000	20.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		126.00000	133,000	18.40	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,790.00000	1,741,000	18.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		260.00000	275,000	15.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		924.00000	883,000	15.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		618.00000	649,000	13.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		282.00000	257,000	13.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,378.00000	1,429,000	13.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		42.00000	37,000	13.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,814.00000	9,758,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	24.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,815.00000	7,759,000	24.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		4.00000	4,000	22.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,818.00000	5,762,000	22.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		32.00000	34,000	22.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,846.00000	3,792,000	22.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		115.00000	121,000	18.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,929.00000	1,879,000	18.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		231.00000	244,000	16.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,045.00000	1,002,000	16.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		540.00000	568,000	13.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		354.00000	326,000	13.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,240.00000	1,290,000	12.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		54.00000	48,000	12.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,197.00000	2,252,000	15.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		11.00000	10,000	15.58	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	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,914.00000	9,858,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	24.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,915.00000	7,859,000	24.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		4.00000	4,000	22.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,918.00000	5,862,000	22.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		30.00000	32,000	22.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,944.00000	3,890,000	22.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		108.00000	114,000	19.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,022.00000	1,972,000	19.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		214.00000	226,000	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,128.00000	1,084,000	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		493.00000	519,000	13.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		407.00000	377,000	13.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,150.00000	1,199,000	12.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		64.00000	57,000	12.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,098.00000	2,153,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		12.00000	11,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,214.00000	10,158,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,215.00000	8,159,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		3.00000	3,000	22.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,217.00000	6,161,000	22.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		23.00000	25,000	22.84	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	14.40	Put		4,237.00000	4,183,000	22.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		88.00000	94,000	19.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,302.00000	2,252,000	19.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		171.00000	181,000	17.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,385.00000	1,339,000	17.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		378.00000	398,000	14.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		592.00000	556,000	14.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		907.00000	947,000	12.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		121.00000	105,000	12.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,806.00000	1,859,000	14.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		20.00000	17,000	14.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,364.00000	10,308,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,365.00000	8,309,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		3.00000	3,000	22.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,367.00000	6,311,000	22.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		20.00000	22,000	22.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,384.00000	4,330,000	22.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		79.00000	84,000	19.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,443.00000	2,392,000	19.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		154.00000	163,000	17.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,518.00000	1,471,000	17.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		333.00000	351,000	14.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		697.00000	659,000	14.92	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	13/12/2010	Foreign Exchange Future	9.55	Call		801.00000	839,000	12.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		165.00000	147,000	12.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,661.00000	1,714,000	13.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		25.00000	22,000	13.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,664.00000	9,608,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,665.00000	7,609,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		5.00000	5,000	22.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,669.00000	5,613,000	22.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		35.00000	37,000	22.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,699.00000	3,645,000	22.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,345.00000	2,400,000	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		9.00000	8,000	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,714.00000	9,658,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	24.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,715.00000	7,659,000	24.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		4.00000	5,000	22.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,718.00000	5,663,000	22.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		34.00000	36,000	22.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,748.00000	3,694,000	22.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		122.00000	129,000	18.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,836.00000	1,787,000	18.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		250.00000	264,000	15.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		964.00000	922,000	15.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		591.00000	621,000	13.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		305.00000	279,000	13.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,332.00000	1,383,000	13.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		46.00000	41,000	13.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,295.00000	2,350,000	15.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		9.00000	8,000	15.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,764.00000	9,708,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	24.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,765.00000	7,709,000	24.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		4.00000	5,000	22.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,768.00000	5,713,000	22.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		33.00000	35,000	22.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,797.00000	3,743,000	22.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,246.00000	2,301,000	15.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		10.00000	9,000	15.77	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			342.46500	345.53100			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			315.43300	318.00100			0.00	0	987.00
ALBI	On	05/08/2010	Index Future			315.45300	318.03200			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.90160	6.84220		9.44	16,280,874.40	2,359	10,975.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	41.35	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,758.00000	7,698,000	41.35	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.60	Call		0.00000	0,000	38.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.60	Put		5,758.00000	5,698,000	38.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.60	Call		0.00000	0,000	34.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.60	Put		3,758.00000	3,698,000	34.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.60	Call		1.00000	1,000	23.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.60	Put		1,759.00000	1,699,000	23.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.60	Call		268.00000	324,000	12.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.60	Put		26.00000	22,000	12.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.60	Call		1,242.00000	1,302,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.60	Put		0.00000	0,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Call		2,242.00000	2,302,000	14.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Put		0.00000	0,000	14.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Call		3,242.00000	3,302,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		4,242.00000	4,302,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	41.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,708.00000	7,648,000	41.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	38.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,708.00000	5,648,000	38.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	34.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,708.00000	3,648,000	34.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		1.00000	1,000	22.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,709.00000	1,649,000	22.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		313.00000	369,000	12.44	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		21.00000	17,000	12.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,292.00000	1,352,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		0.00000	0,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,292.00000	2,352,000	14.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	14.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,292.00000	3,352,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,292.00000	4,352,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	41.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,658.00000	7,598,000	41.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	38.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,658.00000	5,598,000	38.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		0.00000	0,000	34.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,658.00000	3,598,000	34.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		1.00000	1,000	22.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,659.00000	1,599,000	22.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		358.00000	416,000	12.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		16.00000	14,000	12.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,342.00000	1,402,000	16.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		0.00000	0,000	16.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,342.00000	2,402,000	14.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	14.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,342.00000	3,402,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	13.58	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,342.00000	4,402,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		185.00000	238,000	11.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		43.00000	36,000	11.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	41.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		8,008.00000	7,948,000	41.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	38.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		6,008.00000	5,948,000	38.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	36.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		4,008.00000	3,948,000	36.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		1.00000	1,000	24.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		2,009.00000	1,949,000	24.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		89.00000	125,000	9.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		97.00000	73,000	9.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		993.00000	1,052,000	17.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		1.00000	0,000	17.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,992.00000	2,052,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,992.00000	3,052,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,992.00000	4,052,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	41.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,908.00000	7,848,000	41.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	38.59	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,908.00000	5,848,000	38.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	35.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,908.00000	3,848,000	35.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		1.00000	1,000	24.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,909.00000	1,849,000	24.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		147.00000	198,000	10.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		55.00000	46,000	10.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,093.00000	1,152,000	17.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		1.00000	0,000	17.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,092.00000	2,152,000	14.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	14.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,092.00000	3,152,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,092.00000	4,152,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	41.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,058.00000	7,998,000	41.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	38.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,058.00000	5,998,000	38.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	36.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,058.00000	3,998,000	36.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		1.00000	1,000	25.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,059.00000	1,999,000	25.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		71.00000	94,000	9.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		129.00000	92,000	9.44	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		943.00000	1,003,000	18.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		1.00000	1,000	18.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,942.00000	2,002,000	14.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	14.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,942.00000	3,002,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,942.00000	4,002,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	41.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,958.00000	7,898,000	41.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	38.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,958.00000	5,898,000	38.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	35.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,958.00000	3,898,000	35.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		1.00000	1,000	24.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,959.00000	1,899,000	24.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		112.00000	160,000	10.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		70.00000	58,000	10.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,043.00000	1,102,000	17.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		1.00000	0,000	17.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		2,042.00000	2,102,000	14.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	14.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		3,042.00000	3,102,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		4,042.00000	4,102,000	13.58	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	41.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,808.00000	7,748,000	41.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	38.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,808.00000	5,748,000	38.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	35.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,808.00000	3,748,000	35.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		1.00000	1,000	23.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,809.00000	1,749,000	23.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		225.00000	280,000	11.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		33.00000	28,000	11.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,192.00000	1,252,000	17.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		0.00000	0,000	17.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,192.00000	2,252,000	14.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	14.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,192.00000	3,252,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,192.00000	4,252,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	41.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,308.00000	8,248,000	41.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	39.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,308.00000	6,248,000	39.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	36.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,308.00000	4,248,000	36.79	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	9.15	Call		0.00000	0,000	26.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,308.00000	2,248,000	26.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		24.00000	31,000	11.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		332.00000	279,000	11.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		696.00000	755,000	15.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		4.00000	3,000	15.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,692.00000	1,752,000	15.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	15.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,692.00000	2,752,000	13.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	13.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,692.00000	3,752,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	41.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,258.00000	8,198,000	41.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	39.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,258.00000	6,198,000	39.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	36.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,258.00000	4,198,000	36.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		0.00000	0,000	26.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,258.00000	2,198,000	26.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		29.00000	39,000	11.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		287.00000	237,000	11.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		745.00000	804,000	16.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		3.00000	2,000	16.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,742.00000	1,802,000	15.19	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	15.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,742.00000	2,802,000	13.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	13.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,742.00000	3,802,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	41.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,158.00000	8,098,000	41.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	38.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,158.00000	6,098,000	38.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	36.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,158.00000	4,098,000	36.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		0.00000	0,000	25.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,158.00000	2,098,000	25.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		46.00000	60,000	10.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		204.00000	158,000	10.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		844.00000	903,000	17.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		2.00000	1,000	17.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,842.00000	1,902,000	14.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	0,000	14.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,842.00000	2,902,000	13.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	13.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,842.00000	3,902,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	41.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,108.00000	8,048,000	41.81	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	38.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,108.00000	6,048,000	38.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	36.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,108.00000	4,048,000	36.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		0.00000	1,000	25.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,108.00000	2,049,000	25.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		57.00000	75,000	9.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		165.00000	123,000	9.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		894.00000	953,000	17.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		2.00000	1,000	17.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,892.00000	1,952,000	14.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	14.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,892.00000	2,952,000	13.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	13.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,892.00000	3,952,000	13.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	13.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	41.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,358.00000	8,298,000	41.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	39.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,358.00000	6,298,000	39.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	36.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,358.00000	4,298,000	36.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	27.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,358.00000	2,298,000	27.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		19.00000	25,000	11.84	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		377.00000	323,000	11.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		646.00000	705,000	15.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		4.00000	3,000	15.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,642.00000	1,702,000	15.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	0,000	15.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,642.00000	2,702,000	13.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	13.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,642.00000	3,702,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	41.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,208.00000	8,148,000	41.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	38.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,208.00000	6,148,000	38.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	36.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,208.00000	4,148,000	36.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		0.00000	0,000	26.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,208.00000	2,148,000	26.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		37.00000	48,000	10.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		245.00000	196,000	10.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		794.00000	854,000	16.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		2.00000	2,000	16.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,792.00000	1,852,000	15.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		0.00000	0,000	15.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,792.00000	2,852,000	13.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	13.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,792.00000	3,852,000	13.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	13.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	41.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,408.00000	8,348,000	41.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	39.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,408.00000	6,348,000	39.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	36.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,408.00000	4,348,000	36.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	27.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,408.00000	2,348,000	27.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		16.00000	20,000	12.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		424.00000	368,000	12.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		597.00000	656,000	15.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		5.00000	4,000	15.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,592.00000	1,652,000	15.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	15.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,592.00000	2,652,000	13.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	13.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,592.00000	3,652,000	13.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	13.58	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.93570	6.87680		10.56	866,962.50	125	4,490.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.96280	6.90770		11.46	0.00	0	750.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.42960	7.41060		10.46	0.00	0	95.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		179.00000	193,000	11.05	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 14/06/2010	Foreign Exchange Future	7.30	Put		68.00000	63,000	11.05	0.00	0	0.00
CAD/ R	On 14/06/2010	Foreign Exchange Future	7.35	Call		146.00000	158,000	10.75	0.00	0	0.00
CAD/ R	On 14/06/2010	Foreign Exchange Future	7.35	Put		85.00000	78,000	10.75	0.00	0	0.00
CAD/ R	On 14/06/2010	Foreign Exchange Future	7.25	Call		216.00000	230,000	11.34	0.00	0	0.00
CAD/ R	On 14/06/2010	Foreign Exchange Future	7.25	Put		55.00000	50,000	11.34	0.00	0	0.00
CAD/ R	On 13/09/2010	Foreign Exchange Future			7.54090	7.52020		11.90	0.00	0	0.00
CRD1	On 06/05/2010	Index Future			138.09600	138.59900			0.00	0	2.00
GOVI	On 06/05/2010	GOVI			316.90800	319.47100		6.80	15,845,400.00	5	320.00
GOVI	On 06/05/2010	GOVI	309.80	Call		96,744.00000	71,213,000	6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Put		34.00000	133,000	6.80	0.00	0	0.00
GOVI	On 05/08/2010	GOVI			322.37300	324.98600		6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Call		106,056.00000	85,508,000	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		12,196.00000	17,778,000	6.57	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On 06/05/2010	Index Future			364.31500	363.99500			0.00	0	497.00
J153	On 31/08/2010	Interest Rate Swap			6.89407	6.89407		15.00	0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.12100		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32900		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.62000	6.44000			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.59000	6.41600			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.55000	6.36100			0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.53000	6.36100			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.55000	6.36900			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.58000	6.36900			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.60000	6.41900			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.78000	6.56000			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.01000	6.82400			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.32000	7.20000			0.00	0	3,500.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			7.59000	7.51000			0.00	0	7,500.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.69000	7.62200			0.00	0	0.00
JN02	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000	0.00	0	0.00
OTH1	On	06/05/2010	Index Future			307.02400	309.60900		0.00	0	3.00
R155	On	06/05/2010	Bond Future			6.91600	6.82100	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		876.00000	753,000	1.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		0.00000	0,000	1.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		940.00000	817,000	1.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		0.00000	0,000	1.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		812.00000	689,000	1.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		0.00000	0,000	1.00	0	0.00
R157	On	06/05/2010	Bond Future			7.84600	7.74800	3.50	10,614,780.96	84	6,141.00
R157	On	06/05/2010	Bond Future	8.50	Call		3,665.00000	3,179,000	3.62	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	06/05/2010	Bond Future	8.50	Put		0.00000	0,000	3.62	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Call		1,257.00000	798,000	3.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Put		13.00000	40,000	3.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	7.90	Call		809.00000	414,000	3.48	0.00	0	10.00
R157	On	06/05/2010	Bond Future	7.90	Put		57.00000	147,000	3.48	0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.91400	7.80900		3.75	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		4,409.00000	3,937,000	3.92	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		52.00000	76,000	3.92	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		3,353.00000	2,912,000	3.87	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		134.00000	189,000	3.87	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		5,499.00000	5,013,000	3.96	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		18.00000	28,000	3.96	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		305.00000	414,000	3.81	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		2,372.00000	1,985,000	3.81	0.00	0	500.00
R157	On	04/11/2010	Bond Future			7.92900	7.81600		4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		3,466.00000	3,062,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		421.00000	527,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		3,644.00000	3,232,000	4.13	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		380.00000	478,000	4.13	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		3,288.00000	2,892,000	4.10	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		462.00000	576,000	4.10	0.00	0	0.00
R186	On	06/05/2010	Bond Future			8.79600	8.66800		7.75	28,983,315.52	244	17,806.00
R186	On	06/05/2010	Bond Future	9.00	Call		3,180.00000	1,982,000	7.91	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		11.00000	51,000	7.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010			8.85700	8.72500		9.25	0.00	0	2,722.00
R186	On	05/08/2010	9.25	Call		5,487.00000	4,488,000	9.41	0.00	0	0.00
R186	On	05/08/2010	9.25	Put		608.00000	866,000	9.41	0.00	0	0.00
R186	On	05/08/2010	8.75	Call		2,359.00000	1,732,000	9.14	0.00	0	1,300.00
R186	On	05/08/2010	8.75	Put		2,119.00000	2,749,000	9.14	0.00	0	0.00
R186	On	05/08/2010	9.75	Call		9,375.00000	8,191,000	9.76	0.00	0	0.00
R186	On	05/08/2010	9.75	Put		131.00000	204,000	9.76	0.00	0	1,300.00
R186	On	05/08/2010	10.00	Call		11,386.00000	10,163,000	9.95	0.00	0	0.00
R186	On	05/08/2010	10.00	Put		57.00000	90,000	9.95	0.00	0	3,000.00
R186	On	04/11/2010			8.89100	8.75500		9.50	0.00	0	0.00
R186	On	04/11/2010	9.25	Call		6,033.00000	5,127,000	9.67	0.00	0	0.00
R186	On	04/11/2010	9.25	Put		1,477.00000	1,850,000	9.67	0.00	0	0.00
R186	On	04/11/2010	9.30	Call		6,358.00000	5,428,000	9.70	0.00	0	0.00
R186	On	04/11/2010	9.30	Put		1,357.00000	1,706,000	9.70	0.00	0	0.00
R186	On	04/11/2010	9.20	Call		5,715.00000	4,832,000	9.63	0.00	0	0.00
R186	On	04/11/2010	9.20	Put		1,607.00000	2,003,000	9.63	0.00	0	0.00
R186	On	04/11/2010	8.75	Put		3,255.00000	3,905,000	9.39	0.00	0	0.00
R186	On	04/11/2010	8.75	Call		3,208.00000	2,578,000	9.39	0.00	0	7,500.00
R201	On	06/05/2010			7.80600	7.70900		3.25	0.00	0	486.00
R201	On	06/05/2010	8.50	Call		3,041.00000	2,662,000	3.37	0.00	0	0.00
R201	On	06/05/2010	8.50	Put		0.00000	0,000	3.37	0.00	0	0.00
R201	On	05/08/2010			7.88000	7.77500		3.75	0.00	0	688.00
R201	On	05/08/2010	9.00	Call		4,452.00000	4,071,000	4.01	0.00	0	0.00
R201	On	05/08/2010	9.00	Put		16.00000	24,000	4.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future			7.89100	7.77800		3.75	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,829.00000	2,509,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		313.00000	392,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,970.00000	2,644,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		283.00000	356,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,690.00000	2,376,000	3.80	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		346.00000	431,000	3.80	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.42700	8.30900		5.00	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		3,650.00000	3,015,000	5.20	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		0.00000	0,000	5.20	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.50300	8.38000		5.75	0.00	0	1,607.00
R203	On	05/08/2010	Bond Future	9.25	Call		4,558.00000	3,971,000	6.07	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		122.00000	178,000	6.07	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.54200	8.41200		6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		4,575.00000	4,031,000	6.21	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		413.00000	529,000	6.21	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		4,779.00000	4,227,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		376.00000	484,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		4,374.00000	3,840,000	6.19	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		454.00000	581,000	6.19	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.53700	8.41900		5.50	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		3,376.00000	2,678,000	5.72	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		0.00000	0,000	5.72	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Call		6,161.00000	5,463,000	5.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	06/05/2010	Bond Future	9.50	Put		0.00000	0,000	5.98	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		173.00000	445,000	5.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		653.00000	227,000	5.50	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.61100	8.48900		6.75	0.00	0	1,112.00
R204	On	05/08/2010	Bond Future	9.25	Call		4,477.00000	3,856,000	6.99	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		193.00000	275,000	6.99	0.00	0	780.00
R204	On	04/11/2010	Bond Future			8.64900	8.52000		6.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		4,612.00000	4,039,000	6.99	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		587.00000	741,000	6.99	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		4,829.00000	4,245,000	7.02	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		536.00000	680,000	7.02	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		4,398.00000	3,836,000	6.96	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		642.00000	807,000	6.96	0.00	0	0.00
R206	On	06/05/2010	Bond Future			7.77800	7.69100		2.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		3,261.00000	2,988,000	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			7.86700	7.77200		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		3,545.00000	3,270,000	3.14	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		8.00000	12,000	3.14	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.87600	7.77100		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		2,212.00000	1,977,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		224.00000	278,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,324.00000	2,085,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		201.00000	252,000	3.05	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	8.45	Call		2,103.00000	1,873,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		250.00000	309,000	3.04	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.66700	8.49900		6.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		4,482.00000	3,454,000	6.49	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		0.00000	0,000	6.49	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.74100	8.56700		7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		5,530.00000	4,576,000	7.90	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		120.00000	208,000	7.90	0.00	0	0.00
R207	On	04/11/2010	Bond Future			8.77700	8.59600		7.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		4,474.00000	3,673,000	7.76	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		705.00000	968,000	7.76	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		4,694.00000	3,876,000	7.79	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		645.00000	891,000	7.79	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		4,257.00000	3,475,000	7.73	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		769.00000	1,051,000	7.73	0.00	0	0.00
R208	On	06/05/2010	Bond Future			8.70600	8.54800		6.75	9,413,280.00	108	5,038.00
R208	On	06/05/2010	Bond Future	9.25	Call		4,351.00000	3,347,000	7.04	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		0.00000	0,000	7.04	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.77300	8.60900		8.00	0.00	0	1,249.00
R208	On	05/08/2010	Bond Future	9.50	Call		5,523.00000	4,593,000	8.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		144.00000	238,000	8.45	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.81000	8.64000		8.25	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		4,421.00000	3,642,000	8.39	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		747.00000	1,013,000	8.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R208	On	04/11/2010	Bond Future	9.30	Call		4,648.00000	3,851,000	8.42	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		682.00000	929,000	8.42	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		4,198.00000	3,438,000	8.36	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		817.00000	1,102,000	8.36	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.80400	8.66600		10.00	5,385,378.24	72	1,821.00
R209	On	06/05/2010	Bond Future	8.50	Call		86.00000	5,000	9.88	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		1,462.00000	2,494,000	9.88	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.85100	8.70900		11.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		2,047.00000	1,470,000	11.61	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		1,716.00000	2,275,000	11.61	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.87800	8.73200		12.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,876.00000	3,157,000	12.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		1,768.00000	2,209,000	12.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		4,121.00000	3,377,000	12.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		1,630.00000	2,047,000	12.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		3,640.00000	2,947,000	12.47	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		1,918.00000	2,385,000	12.47	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			313.03500	315.55700			0.00	0	100.00
<b>Total for Derivatives :</b>									<b>243,611,606.32</b>	<b>25,816</b>	<b>783,129.00</b>	

**i-Bonds**

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2011	Spot Bond			6.89500	6.80000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.84000	7.74000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.79000	8.66000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.79500	7.69500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.42000	8.30000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.52500	8.41000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.76500	7.68000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.65500	8.49000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.70000	8.54000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.79500	8.66000			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>										<b>243,611,606.32</b>	<b>25,816</b>	<b>783,129.00</b>