



# Daily MTM Report

Daily summary for: 24/03/2010

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			7.47730	7.44290		14.47	67,250,836.20	8,994	264,590.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		31.00000	32,000	18.81	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		988.00000	955,000	18.81	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	39.77	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,707.00000	8,673,000	39.77	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	36.31	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,707.00000	6,673,000	36.31	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,293.00000	3,327,000	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	39.77	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,757.00000	8,723,000	39.77	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	36.44	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,757.00000	6,723,000	36.44	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,243.00000	3,277,000	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	39.77	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	16.30	Put		8,857.00000	8,823,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,157.00000	9,123,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,357.00000	9,323,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	38.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,357.00000	7,323,000	38.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	25.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,357.00000	3,323,000	25.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,307.00000	9,273,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	37.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,307.00000	7,273,000	37.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	25.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,307.00000	3,273,000	25.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,694.00000	1,728,000	20.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		1.00000	1,000	20.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,693.00000	2,727,000	24.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	24.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,257.00000	9,223,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	37.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,257.00000	7,223,000	37.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		9,057.00000	9,023,000	39.77	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	16.55	Call		0.00000	0,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		9,107.00000	9,073,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		9,007.00000	8,973,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		7,007.00000	6,973,000	37.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		206.00000	218,000	14.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		213.00000	191,000	14.47	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		998.00000	1,032,000	15.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		5.00000	5,000	15.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		1,993.00000	2,028,000	22.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	1,000	22.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		2,993.00000	3,027,000	25.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,907.00000	8,873,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	36.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,907.00000	6,873,000	36.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,097.00000	1,131,000	16.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		4.00000	4,000	16.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,093.00000	2,128,000	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	1,000	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,093.00000	3,127,000	25.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	39.77	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	16.25	Put		8,807.00000	8,773,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		320.00000	339,000	14.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		127.00000	112,000	14.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,196.00000	1,230,000	17.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		3.00000	3,000	17.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,193.00000	3,227,000	26.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	26.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	36.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,857.00000	6,823,000	36.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	32.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,357.00000	5,323,000	32.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		37.00000	38,000	18.35	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		894.00000	861,000	18.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		289.00000	306,000	14.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		146.00000	129,000	14.68	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,146.00000	1,180,000	16.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		3.00000	3,000	16.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,143.00000	2,177,000	23.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	23.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,143.00000	3,177,000	26.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	26.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		28.00000	29,000	19.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1,035.00000	1,002,000	19.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		17.00000	17,000	20.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,324.00000	1,290,000	20.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	37.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,157.00000	7,123,000	37.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		7,107.00000	7,073,000	37.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	27.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		4,107.00000	4,073,000	27.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	37.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		7,057.00000	7,023,000	37.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		18.00000	19,000	20.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,275.00000	1,242,000	20.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		761.00000	793,000	15.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		18.00000	16,000	15.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,744.00000	1,778,000	21.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		1.00000	1,000	21.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,743.00000	2,777,000	24.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	24.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		26.00000	26,000	19.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,083.00000	1,049,000	19.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		186.00000	197,000	14.70	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		243.00000	220,000	14.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		1,943.00000	1,978,000	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	1,000	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		2,943.00000	2,977,000	25.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	25.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	32.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,607.00000	5,573,000	32.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	29.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,607.00000	4,573,000	29.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,607.00000	3,573,000	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		23.00000	24,000	19.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,130.00000	1,097,000	19.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		168.00000	178,000	14.93	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		275.00000	251,000	14.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		902.00000	935,000	15.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		9.00000	8,000	15.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		1,893.00000	1,928,000	22.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	1,000	22.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		2,893.00000	2,927,000	25.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	25.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	33.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,657.00000	5,623,000	33.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	29.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,657.00000	4,623,000	29.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	26.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,657.00000	3,623,000	26.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		21.00000	22,000	19.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,178.00000	1,145,000	19.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		854.00000	887,000	15.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		11.00000	10,000	15.64	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	14/06/2010	Foreign Exchange Future	5.60	Call		1,843.00000	1,878,000	21.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	1,000	21.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,843.00000	2,877,000	24.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	24.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	33.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,707.00000	5,673,000	33.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,707.00000	3,673,000	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		20.00000	20,000	19.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,227.00000	1,193,000	19.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		807.00000	840,000	15.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		14.00000	13,000	15.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,794.00000	1,828,000	21.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		1.00000	1,000	21.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,793.00000	2,827,000	24.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	24.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,857.00000	5,823,000	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,857.00000	4,823,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	26.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,857.00000	3,823,000	26.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		15.00000	16,000	20.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,372.00000	1,339,000	20.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		100.00000	105,000	16.07	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		457.00000	428,000	16.07	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		670.00000	701,000	15.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		27.00000	24,000	15.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,644.00000	1,678,000	20.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		1.00000	1,000	20.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,643.00000	2,677,000	24.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	24.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		91.00000	95,000	16.30	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		498.00000	468,000	16.30	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		626.00000	656,000	15.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		33.00000	29,000	15.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,594.00000	1,628,000	20.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		1.00000	1,000	20.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,593.00000	2,627,000	24.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	24.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	34.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,957.00000	5,923,000	34.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	26.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,957.00000	3,923,000	26.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		13.00000	13,000	21.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,470.00000	1,436,000	21.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		82.00000	86,000	16.53	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		539.00000	509,000	16.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		583.00000	612,000	15.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		40.00000	35,000	15.23	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	5.90	Call		1,544.00000	1,578,000	19.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		1.00000	1,000	19.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,543.00000	2,577,000	24.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	24.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	34.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		6,057.00000	6,023,000	34.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	27.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		4,057.00000	4,023,000	27.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	35.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,257.00000	6,223,000	35.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	31.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,257.00000	5,223,000	31.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	27.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,257.00000	4,223,000	27.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1.00000	1,000	25.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,258.00000	3,224,000	25.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	34.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,207.00000	6,173,000	34.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	31.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,207.00000	5,173,000	31.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	27.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,207.00000	4,173,000	27.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		387.00000	409,000	14.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		94.00000	82,000	14.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,295.00000	1,329,000	17.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		2.00000	2,000	17.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,293.00000	2,327,000	23.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	23.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	34.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,157.00000	6,123,000	34.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	27.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,157.00000	4,123,000	27.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1.00000	1,000	25.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,158.00000	3,124,000	25.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		10.00000	10,000	22.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,667.00000	1,633,000	22.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		55.00000	57,000	17.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		712.00000	680,000	17.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		423.00000	447,000	14.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		80.00000	70,000	14.95	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,345.00000	1,379,000	18.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		2.00000	2,000	18.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,343.00000	2,377,000	23.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	23.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	34.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		6,007.00000	5,973,000	34.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	26.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		4,007.00000	3,973,000	26.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		74.00000	77,000	16.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		581.00000	550,000	16.75	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		541.00000	569,000	15.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		48.00000	42,000	15.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,494.00000	1,529,000	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		1.00000	2,000	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,493.00000	2,527,000	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	34.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,907.00000	5,873,000	34.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	30.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,907.00000	4,873,000	30.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	26.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,907.00000	3,873,000	26.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		12.00000	12,000	21.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,519.00000	1,485,000	21.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		14.00000	15,000	20.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,421.00000	1,388,000	20.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	32.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,557.00000	5,523,000	32.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	29.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,557.00000	4,523,000	29.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		11.00000	12,000	21.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,568.00000	1,535,000	21.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		500.00000	527,000	15.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		57.00000	50,000	15.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,444.00000	1,479,000	19.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		1.00000	2,000	19.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	33.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,757.00000	5,723,000	33.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,757.00000	3,723,000	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		8.00000	9,000	22.46	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,765.00000	1,732,000	22.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		353.00000	373,000	14.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		110.00000	96,000	14.81	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,246.00000	1,280,000	17.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		3.00000	3,000	17.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,243.00000	2,277,000	23.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	23.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	28.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,407.00000	4,373,000	28.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		8.00000	8,000	22.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,815.00000	1,781,000	22.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		10.00000	11,000	21.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,617.00000	1,584,000	21.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		259.00000	275,000	14.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		166.00000	148,000	14.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		8,057.00000	8,023,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	35.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,557.00000	6,523,000	35.91	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	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	30.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		5,057.00000	5,023,000	30.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	26.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,557.00000	3,523,000	26.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		950.00000	983,000	15.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		7.00000	6,000	15.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,443.00000	2,477,000	23.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	23.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		3,943.00000	3,977,000	30.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	30.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,307.00000	8,273,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	36.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,807.00000	6,773,000	36.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	26.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,807.00000	3,773,000	26.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		41.00000	42,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		848.00000	815,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		715.00000	746,000	15.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		22.00000	19,000	15.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,193.00000	2,227,000	23.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	23.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,693.00000	3,727,000	29.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		7.00000	8,000	22.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,864.00000	1,831,000	22.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		152.00000	160,000	15.16	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		309.00000	283,000	15.16	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	29.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,807.00000	4,773,000	29.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	28.66	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,457.00000	4,423,000	28.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		9.00000	9,000	22.23	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,716.00000	1,682,000	22.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		7.00000	7,000	23.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,914.00000	1,880,000	23.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		137.00000	144,000	15.38	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		344.00000	317,000	15.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	29.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,757.00000	4,723,000	29.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		4.00000	5,000	23.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,161.00000	2,128,000	23.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		5.00000	6,000	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		2,062.00000	2,029,000	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		124.00000	130,000	15.61	0.00	0	17,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		381.00000	353,000	15.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		4.00000	4,000	23.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,211.00000	2,177,000	23.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		5.00000	5,000	23.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,112.00000	2,078,000	23.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		6.00000	6,000	23.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		2,013.00000	1,979,000	23.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		111.00000	117,000	15.84	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		418.00000	390,000	15.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	31.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		5,107.00000	5,073,000	31.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		49.00000	52,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		756.00000	725,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	31.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,307.00000	5,273,000	31.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1.00000	1,000	25.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,208.00000	3,174,000	25.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1.00000	1,000	25.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,108.00000	3,074,000	25.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1.00000	1,000	25.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		3,008.00000	2,974,000	25.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		34.00000	35,000	18.58	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		941.00000	908,000	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	31.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,157.00000	5,123,000	31.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1.00000	1,000	25.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		3,058.00000	3,024,000	25.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1.00000	1,000	25.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,958.00000	2,924,000	25.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		45.00000	47,000	17.90	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		802.00000	770,000	17.90	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		5,007.00000	4,973,000	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1.00000	1,000	25.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,908.00000	2,874,000	25.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1.00000	1,000	24.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,808.00000	2,774,000	24.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1.00000	1,000	24.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,708.00000	2,674,000	24.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2.00000	2,000	24.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,609.00000	2,575,000	24.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2.00000	2,000	24.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,509.00000	2,475,000	24.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		3.00000	3,000	24.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,410.00000	2,376,000	24.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		3.00000	3,000	24.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,310.00000	2,276,000	24.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		60.00000	63,000	17.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		667.00000	636,000	17.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	29.60	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,707.00000	4,673,000	29.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		6.00000	7,000	23.37	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,963.00000	1,930,000	23.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	30.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,957.00000	4,923,000	30.53	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1.00000	1,000	25.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,858.00000	2,824,000	25.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1.00000	1,000	24.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,758.00000	2,724,000	24.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2.00000	2,000	24.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,659.00000	2,625,000	24.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2.00000	2,000	24.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,459.00000	2,425,000	24.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		3.00000	3,000	24.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,360.00000	2,326,000	24.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		4.00000	4,000	24.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,261.00000	2,227,000	24.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		67.00000	70,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		624.00000	593,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2.00000	2,000	24.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,559.00000	2,525,000	24.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,257.00000	8,223,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,743.00000	3,777,000	29.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	35.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,307.00000	6,273,000	35.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	28.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,307.00000	4,273,000	28.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	39.77	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	15.80	Put		8,357.00000	8,323,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	35.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,357.00000	6,323,000	35.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	28.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,357.00000	4,323,000	28.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,643.00000	3,677,000	29.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,507.00000	8,473,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	35.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,507.00000	6,473,000	35.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	28.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,507.00000	4,473,000	28.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,493.00000	3,527,000	28.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,407.00000	8,373,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	35.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,407.00000	6,373,000	35.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,593.00000	3,627,000	28.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	28.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		10,057.00000	10,023,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,457.00000	8,423,000	39.77	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	13.90	Call		0.00000	0,000	35.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,457.00000	6,423,000	35.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,543.00000	3,577,000	28.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,557.00000	8,523,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,443.00000	3,477,000	27.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	27.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,607.00000	8,573,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	36.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,607.00000	6,573,000	36.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		461.00000	487,000	15.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		68.00000	60,000	15.02	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,395.00000	1,429,000	18.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		2.00000	2,000	18.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,393.00000	2,427,000	23.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	23.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,393.00000	3,427,000	27.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,157.00000	8,123,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,843.00000	3,877,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	39.77	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	15.65	Put		8,207.00000	8,173,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,793.00000	3,827,000	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,657.00000	8,623,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	36.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,657.00000	6,623,000	36.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,343.00000	3,377,000	27.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		232.00000	245,000	14.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		189.00000	168,000	14.54	16,800.00	100	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.60470	7.56890		15.96	790,888.80	104	10,273.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,281.00000	8,245,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	27.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,281.00000	6,245,000	27.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		6.00000	6,000	27.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,287.00000	4,251,000	27.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		36.00000	37,000	24.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,317.00000	2,282,000	24.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		789.00000	817,000	15.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		70.00000	62,000	15.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,726.00000	1,761,000	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		7.00000	6,000	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,720.00000	2,756,000	23.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	23.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,719.00000	3,755,000	27.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,231.00000	8,195,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	27.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,232.00000	6,196,000	27.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		6.00000	7,000	27.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,237.00000	4,202,000	27.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		38.00000	39,000	24.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,269.00000	2,234,000	24.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		255.00000	264,000	16.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		486.00000	459,000	16.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		829.00000	859,000	15.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		60.00000	54,000	15.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,775.00000	1,810,000	18.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		6.00000	5,000	18.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,770.00000	2,805,000	23.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	23.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,769.00000	3,805,000	27.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	27.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		240.00000	249,000	16.91	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		521.00000	494,000	16.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,331.00000	8,295,000	30.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	27.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,331.00000	6,295,000	27.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		6.00000	6,000	27.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,337.00000	4,301,000	27.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		34.00000	35,000	24.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,365.00000	2,330,000	24.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		227.00000	235,000	17.11	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		558.00000	530,000	17.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		749.00000	777,000	15.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		80.00000	72,000	15.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,676.00000	1,712,000	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		7.00000	7,000	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,670.00000	2,706,000	23.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	23.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,669.00000	3,705,000	27.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	27.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,381.00000	8,345,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	28.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,381.00000	6,345,000	28.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		5.00000	5,000	27.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,386.00000	4,350,000	27.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		33.00000	34,000	24.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,414.00000	2,379,000	24.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		214.00000	222,000	17.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		595.00000	567,000	17.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		711.00000	738,000	15.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		92.00000	83,000	15.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,627.00000	1,662,000	18.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		8.00000	7,000	18.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,620.00000	2,656,000	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,619.00000	3,655,000	27.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	27.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,481.00000	8,445,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	28.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,481.00000	6,445,000	28.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		5.00000	5,000	27.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,486.00000	4,450,000	27.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		30.00000	31,000	24.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,511.00000	2,476,000	24.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		191.00000	198,000	17.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		672.00000	643,000	17.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		637.00000	662,000	15.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		118.00000	107,000	15.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,529.00000	1,564,000	17.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		10.00000	9,000	17.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,520.00000	2,556,000	22.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	22.66	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	4.05	Call		3,519.00000	3,555,000	26.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	26.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,531.00000	8,495,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	28.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,531.00000	6,495,000	28.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		4.00000	4,000	27.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,535.00000	4,499,000	27.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		28.00000	29,000	24.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,559.00000	2,524,000	24.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		181.00000	187,000	17.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		712.00000	682,000	17.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		602.00000	626,000	15.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		133.00000	121,000	15.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,480.00000	1,515,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		11.00000	10,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,470.00000	2,506,000	22.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	22.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,469.00000	3,505,000	26.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	26.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,581.00000	8,545,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,581.00000	6,545,000	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		4.00000	4,000	27.72	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,585.00000	4,549,000	27.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		27.00000	28,000	24.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,608.00000	2,573,000	24.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		171.00000	177,000	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		752.00000	722,000	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		568.00000	592,000	15.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		149.00000	137,000	15.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,431.00000	1,466,000	17.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		12.00000	11,000	17.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,421.00000	2,456,000	22.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		2.00000	1,000	22.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,419.00000	3,455,000	26.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	26.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,731.00000	8,695,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	28.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,731.00000	6,695,000	28.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		3.00000	3,000	27.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,734.00000	4,698,000	27.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		24.00000	24,000	25.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,755.00000	2,719,000	25.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		474.00000	495,000	15.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		205.00000	190,000	15.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,285.00000	1,320,000	16.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		16.00000	15,000	16.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,271.00000	2,307,000	21.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		2.00000	2,000	21.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,269.00000	3,305,000	25.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	25.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,681.00000	8,645,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	28.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,681.00000	6,645,000	28.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		4.00000	4,000	27.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,685.00000	4,649,000	27.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		25.00000	25,000	24.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,706.00000	2,670,000	24.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		153.00000	158,000	18.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		834.00000	803,000	18.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		504.00000	526,000	15.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		185.00000	171,000	15.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,334.00000	1,369,000	16.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		15.00000	14,000	16.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,321.00000	2,357,000	21.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		2.00000	2,000	21.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,319.00000	3,355,000	26.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	26.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,831.00000	8,795,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	28.74	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	13/09/2010	Foreign Exchange Future	14.40	Put		6,831.00000	6,795,000	28.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		3.00000	3,000	27.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,834.00000	4,798,000	27.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		22.00000	22,000	25.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,853.00000	2,817,000	25.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		131.00000	135,000	19.02	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		962.00000	930,000	19.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		418.00000	437,000	15.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		249.00000	232,000	15.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,189.00000	1,223,000	15.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		20.00000	18,000	15.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,172.00000	2,207,000	20.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		3.00000	2,000	20.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,169.00000	3,205,000	25.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		145.00000	150,000	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		876.00000	845,000	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,131.00000	8,095,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	27.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,132.00000	6,096,000	27.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		7.00000	8,000	27.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,138.00000	4,103,000	27.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		42.00000	43,000	23.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,173.00000	2,138,000	23.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		287.00000	298,000	16.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		418.00000	393,000	16.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		913.00000	944,000	15.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		44.00000	39,000	15.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,874.00000	1,909,000	19.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		5.00000	4,000	19.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,870.00000	2,905,000	24.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	24.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,869.00000	3,905,000	27.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	27.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,181.00000	8,145,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	27.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,182.00000	6,146,000	27.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		7.00000	7,000	27.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,188.00000	4,152,000	27.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		40.00000	41,000	23.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,221.00000	2,186,000	23.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		270.00000	281,000	16.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		451.00000	426,000	16.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		871.00000	901,000	15.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		52.00000	46,000	15.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,824.00000	1,860,000	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		5.00000	5,000	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,820.00000	2,855,000	24.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	24.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,819.00000	3,855,000	27.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	27.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,431.00000	8,395,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	28.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,431.00000	6,395,000	28.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		5.00000	5,000	27.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,436.00000	4,400,000	27.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		31.00000	32,000	24.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,462.00000	2,427,000	24.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		202.00000	210,000	17.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		633.00000	605,000	17.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		673.00000	699,000	15.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		104.00000	94,000	15.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,578.00000	1,613,000	17.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		9.00000	8,000	17.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,570.00000	2,606,000	22.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	22.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,569.00000	3,605,000	26.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	26.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,631.00000	8,595,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	28.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,631.00000	6,595,000	28.44	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	13/09/2010	Foreign Exchange Future	12.20	Call		4.00000	4,000	27.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,635.00000	4,599,000	27.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		26.00000	27,000	24.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,657.00000	2,622,000	24.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		162.00000	167,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		793.00000	762,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		536.00000	558,000	15.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		167.00000	153,000	15.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,382.00000	1,417,000	16.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		13.00000	12,000	16.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,371.00000	2,406,000	21.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		2.00000	1,000	21.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,369.00000	3,405,000	26.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	26.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,781.00000	8,745,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	28.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,781.00000	6,745,000	28.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		3.00000	3,000	27.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,784.00000	4,748,000	27.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		23.00000	23,000	25.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,804.00000	2,768,000	25.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		138.00000	142,000	18.83	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		919.00000	887,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		445.00000	465,000	15.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		226.00000	210,000	15.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,237.00000	1,272,000	16.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		18.00000	17,000	16.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,221.00000	2,257,000	21.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		2.00000	2,000	21.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,219.00000	3,255,000	25.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		58.00000	59,000	22.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,789.00000	1,754,000	22.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		65.00000	67,000	21.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,646.00000	1,612,000	21.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,093.00000	1,061,000	19.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		112.00000	116,000	19.60	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,228.00000	1,195,000	20.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		97.00000	100,000	20.17	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		68.00000	69,000	21.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,599.00000	1,564,000	21.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		74.00000	76,000	21.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,505.00000	1,471,000	21.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		107.00000	110,000	19.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,138.00000	1,105,000	19.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.73280	7.69600		16.61	154,656.00	20	5,665.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,255.00000	8,218,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		8.00000	9,000	29.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,262.00000	6,226,000	29.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		29.00000	30,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,283.00000	4,247,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		84.00000	87,000	23.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,338.00000	2,304,000	23.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		347.00000	362,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		601.00000	579,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		868.00000	899,000	15.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		122.00000	116,000	15.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,761.00000	1,798,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		15.00000	15,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,749.00000	2,786,000	21.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		3.00000	3,000	21.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,747.00000	3,783,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		211.00000	221,000	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,065.00000	1,038,000	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,305.00000	8,268,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		8.00000	8,000	29.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,312.00000	6,275,000	29.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		28.00000	29,000	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,332.00000	4,296,000	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		81.00000	84,000	23.67	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,385.00000	2,351,000	23.67	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	13/12/2010	Foreign Exchange Future	7.00	Call		831.00000	862,000	15.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		135.00000	129,000	15.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,713.00000	1,750,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		17.00000	17,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,699.00000	2,736,000	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		3.00000	3,000	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,697.00000	3,733,000	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,355.00000	8,318,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		7.00000	8,000	29.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,361.00000	6,325,000	29.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		27.00000	28,000	28.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,381.00000	4,345,000	28.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		79.00000	82,000	23.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,433.00000	2,399,000	23.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		318.00000	332,000	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		672.00000	649,000	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		796.00000	826,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		150.00000	143,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,665.00000	1,701,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		19.00000	18,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,649.00000	2,686,000	21.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		3.00000	3,000	21.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,647.00000	3,684,000	26.40	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	4.05	Put		1.00000	1,000	26.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,405.00000	8,368,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		7.00000	7,000	29.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,411.00000	6,374,000	29.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		26.00000	27,000	28.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,430.00000	4,394,000	28.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		76.00000	79,000	23.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,480.00000	2,446,000	23.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		305.00000	318,000	17.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		709.00000	685,000	17.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		762.00000	791,000	15.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		166.00000	158,000	15.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,617.00000	1,653,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		21.00000	20,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,600.00000	2,636,000	20.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		4.00000	3,000	20.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,597.00000	3,634,000	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		332.00000	347,000	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		636.00000	614,000	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,455.00000	8,418,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		7.00000	7,000	29.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,461.00000	6,424,000	29.57	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	13/12/2010	Foreign Exchange Future	12.15	Call		25.00000	26,000	28.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,479.00000	4,443,000	28.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		74.00000	77,000	24.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,528.00000	2,494,000	24.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		292.00000	305,000	18.05	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		746.00000	722,000	18.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		729.00000	757,000	15.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		183.00000	174,000	15.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,569.00000	1,606,000	16.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		23.00000	23,000	16.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,550.00000	2,587,000	20.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		4.00000	4,000	20.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,547.00000	3,584,000	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,505.00000	8,468,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		6.00000	7,000	29.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,510.00000	6,474,000	29.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		24.00000	26,000	28.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,528.00000	4,493,000	28.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		72.00000	74,000	24.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,576.00000	2,541,000	24.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		280.00000	293,000	18.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		784.00000	760,000	18.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		697.00000	724,000	15.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		201.00000	191,000	15.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,522.00000	1,558,000	16.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		26.00000	25,000	16.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,500.00000	2,537,000	20.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		4.00000	4,000	20.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,497.00000	3,534,000	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,555.00000	8,518,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		6.00000	6,000	29.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,560.00000	6,523,000	29.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		24.00000	25,000	28.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,578.00000	4,542,000	28.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		70.00000	72,000	24.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,624.00000	2,589,000	24.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		269.00000	281,000	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		823.00000	798,000	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		666.00000	693,000	16.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		220.00000	210,000	16.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,474.00000	1,510,000	16.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		28.00000	27,000	16.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,451.00000	2,487,000	20.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		5.00000	4,000	20.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,447.00000	3,484,000	25.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	25.32	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	13/12/2010	Foreign Exchange Future	16.45	Call		1.00000	1,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,755.00000	8,718,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		5.00000	5,000	29.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,759.00000	6,722,000	29.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		21.00000	22,000	28.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,775.00000	4,739,000	28.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		62.00000	64,000	24.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,816.00000	2,781,000	24.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		229.00000	239,000	19.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		983.00000	956,000	19.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		552.00000	575,000	16.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		306.00000	292,000	16.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,288.00000	1,323,000	15.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		42.00000	40,000	15.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,252.00000	2,289,000	19.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		6.00000	6,000	19.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,247.00000	3,284,000	24.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	1,000	24.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,705.00000	8,668,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		5.00000	5,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,709.00000	6,672,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		22.00000	23,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,726.00000	4,690,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		64.00000	66,000	24.60	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	10.40	Put		2,768.00000	2,733,000	24.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		238.00000	249,000	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		942.00000	916,000	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		579.00000	603,000	16.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		283.00000	270,000	16.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,334.00000	1,369,000	16.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		38.00000	36,000	16.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,302.00000	2,339,000	19.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		6.00000	6,000	19.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,297.00000	3,334,000	24.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	24.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		203.00000	212,000	19.48	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,107.00000	1,079,000	19.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	1,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,804.00000	8,768,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		4.00000	5,000	29.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,808.00000	6,772,000	29.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		20.00000	22,000	28.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,824.00000	4,789,000	28.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		60.00000	62,000	24.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,864.00000	2,829,000	24.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		220.00000	230,000	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,024.00000	997,000	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		526.00000	549,000	16.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		330.00000	316,000	16.34	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	6.50	Call		1,242.00000	1,277,000	15.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		46.00000	44,000	15.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,203.00000	2,240,000	19.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		7.00000	7,000	19.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,197.00000	3,234,000	23.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	23.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		258.00000	270,000	18.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		862.00000	837,000	18.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,155.00000	8,118,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		9.00000	10,000	29.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,163.00000	6,127,000	29.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		30.00000	32,000	27.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,184.00000	4,149,000	27.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		90.00000	93,000	23.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,244.00000	2,210,000	23.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		379.00000	395,000	17.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		533.00000	512,000	17.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		943.00000	975,000	15.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		97.00000	92,000	15.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,859.00000	1,895,000	17.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		13.00000	12,000	17.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,848.00000	2,885,000	22.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		2.00000	2,000	22.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,847.00000	3,883,000	27.49	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	3.85	Put		1.00000	0,000	27.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,205.00000	8,168,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		9.00000	9,000	29.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,213.00000	6,176,000	29.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		29.00000	31,000	27.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,233.00000	4,198,000	27.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		87.00000	90,000	23.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,291.00000	2,257,000	23.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		362.00000	378,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		566.00000	545,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		905.00000	936,000	15.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		109.00000	103,000	15.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,810.00000	1,847,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		14.00000	14,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,799.00000	2,835,000	21.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		3.00000	2,000	21.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,797.00000	3,833,000	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,605.00000	8,568,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		6.00000	6,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,610.00000	6,573,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		23.00000	24,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,627.00000	4,591,000	28.34	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	10.30	Call		67.00000	70,000	24.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,671.00000	2,637,000	24.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		636.00000	662,000	16.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		240.00000	229,000	16.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,427.00000	1,463,000	16.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		31.00000	30,000	16.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,401.00000	2,438,000	19.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		5.00000	5,000	19.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,397.00000	3,434,000	25.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	25.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,655.00000	8,618,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		5.00000	6,000	29.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,659.00000	6,623,000	29.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		22.00000	23,000	28.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,676.00000	4,640,000	28.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		65.00000	68,000	24.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,719.00000	2,685,000	24.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		248.00000	259,000	18.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		902.00000	876,000	18.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		607.00000	632,000	16.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		261.00000	249,000	16.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,381.00000	1,416,000	16.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		35.00000	33,000	16.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,351.00000	2,388,000	19.75	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	5.35	Put		5.00000	5,000	19.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,347.00000	3,384,000	24.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	24.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		2.00000	2,000	28.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,356.00000	7,319,000	28.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		15.00000	16,000	29.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,369.00000	5,333,000	29.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		45.00000	47,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,399.00000	3,364,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		147.00000	153,000	20.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,501.00000	1,470,000	20.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,646.00000	4,683,000	28.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	28.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,546.00000	1,515,000	21.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		142.00000	148,000	21.07	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		111.00000	115,000	22.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,915.00000	1,882,000	22.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		133.00000	139,000	21.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,637.00000	1,606,000	21.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		108.00000	112,000	22.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,962.00000	1,929,000	22.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		396.00000	413,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		500.00000	480,000	16.93	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.85750	7.82070		17.17	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		475.00000	461,000	17.00	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	14/03/2011	Foreign Exchange Future	8.00	Put		654.00000	604,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		455.00000	471,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		684.00000	664,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		465.00000	483,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		594.00000	576,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,008.00000	985,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		329.00000	342,000	19.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,789.00000	2,757,000	24.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		110.00000	114,000	24.00	0.00	0	30,000.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.13810	11.20840		13.25	1,381,124.40	124	32,549.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,842.00000	10,912,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,842.00000	8,912,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,142.00000	11,212,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,142.00000	9,212,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,642.00000	10,712,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,642.00000	8,712,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	30.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,642.00000	6,712,000	30.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,643.00000	4,713,000	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,492.00000	10,562,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,492.00000	8,562,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	29.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,492.00000	6,562,000	29.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,493.00000	4,563,000	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,392.00000	10,462,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,392.00000	8,462,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		16.00000	13,000	21.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,408.00000	2,475,000	21.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		52.00000	44,000	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,444.00000	1,506,000	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		680.00000	622,000	13.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		72.00000	84,000	13.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,615.00000	1,545,000	15.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		7.00000	7,000	15.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,192.00000	10,262,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	33.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,192.00000	8,262,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,242.00000	10,312,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,242.00000	8,312,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		61.00000	51,000	18.62	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,303.00000	1,363,000	18.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		211.00000	181,000	14.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		453.00000	493,000	14.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		803.00000	743,000	13.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		45.00000	55,000	13.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,764.00000	1,693,000	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		6.00000	5,000	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,692.00000	10,762,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	30.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,692.00000	6,762,000	30.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,693.00000	4,763,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,892.00000	10,962,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,892.00000	8,962,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	30.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,892.00000	6,962,000	30.70	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	22.25	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		11,042.00000	11,112,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		9,042.00000	9,112,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		76.00000	64,000	17.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		1,118.00000	1,176,000	17.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		277.00000	241,000	13.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		319.00000	353,000	13.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		980.00000	917,000	13.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		22.00000	29,000	13.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		11,092.00000	11,162,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		9,092.00000	9,162,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		259.00000	224,000	14.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		351.00000	386,000	14.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		935.00000	872,000	13.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		27.00000	34,000	13.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,992.00000	11,062,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,992.00000	9,062,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		7.00000	5,000	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,999.00000	3,067,000	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		29.00000	23,000	21.32	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	13.20	Put		2,021.00000	2,085,000	21.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		80.00000	68,000	17.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		1,072.00000	1,130,000	17.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		297.00000	258,000	13.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		289.00000	320,000	13.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,026.00000	962,000	13.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		18.00000	24,000	13.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,942.00000	11,012,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	30.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,942.00000	7,012,000	30.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	25.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,943.00000	5,013,000	25.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,792.00000	10,862,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,792.00000	8,862,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,742.00000	10,812,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,742.00000	8,812,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	30.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,742.00000	6,812,000	30.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,743.00000	4,813,000	25.34	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	21.80	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,592.00000	10,662,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,592.00000	8,662,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	29.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,592.00000	6,662,000	29.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,593.00000	4,663,000	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		132.00000	112,000	16.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		724.00000	774,000	16.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		531.00000	476,000	13.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		123.00000	138,000	13.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,417.00000	1,348,000	14.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		9.00000	10,000	14.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,542.00000	10,612,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,542.00000	8,612,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,442.00000	10,512,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,442.00000	8,512,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		15.00000	12,000	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,457.00000	2,524,000	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		161.00000	137,000	15.44	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	11.65	Put		603.00000	649,000	15.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		641.00000	583,000	13.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		83.00000	95,000	13.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,342.00000	10,412,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,342.00000	8,412,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	30.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,842.00000	6,912,000	30.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,842.00000	5,912,000	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,843.00000	4,913,000	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		2.00000	1,000	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,844.00000	3,913,000	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		17.00000	14,000	21.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,359.00000	2,426,000	21.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		54.00000	46,000	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,396.00000	1,458,000	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		184.00000	158,000	15.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		526.00000	570,000	15.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		720.00000	661,000	13.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		62.00000	73,000	13.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,664.00000	1,594,000	16.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		6.00000	6,000	16.04	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	14.25	Call		6.00000	5,000	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		3,048.00000	3,117,000	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	32.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,392.00000	7,462,000	32.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	26.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,392.00000	5,462,000	26.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	1,000	24.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,393.00000	4,463,000	24.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		91.00000	77,000	17.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		983.00000	1,039,000	17.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		347.00000	298,000	13.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		239.00000	260,000	13.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	31.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,292.00000	7,362,000	31.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		35.00000	30,000	20.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,827.00000	1,892,000	20.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		102.00000	87,000	16.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		894.00000	949,000	16.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		403.00000	352,000	13.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		195.00000	214,000	13.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,221.00000	1,152,000	13.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		13.00000	14,000	13.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	30.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,992.00000	7,062,000	30.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	28.23	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	17.20	Put		5,992.00000	6,062,000	28.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,993.00000	5,063,000	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		2.00000	1,000	23.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,994.00000	4,063,000	23.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		14.00000	11,000	21.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,506.00000	2,573,000	21.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		47.00000	40,000	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,539.00000	1,602,000	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		151.00000	128,000	15.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		643.00000	690,000	15.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		603.00000	546,000	13.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		95.00000	108,000	13.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,516.00000	1,446,000	15.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		8.00000	8,000	15.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		124.00000	105,000	16.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		766.00000	817,000	16.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		497.00000	443,000	13.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		139.00000	155,000	13.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,368.00000	1,299,000	14.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		10.00000	11,000	14.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	29.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,442.00000	6,512,000	29.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,442.00000	5,512,000	26.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		31.00000	25,000	21.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,973.00000	2,037,000	21.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		85.00000	72,000	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,027.00000	1,084,000	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,075.00000	1,008,000	13.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		17.00000	20,000	13.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	31.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,342.00000	7,412,000	31.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,342.00000	5,412,000	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		1.00000	1,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,343.00000	4,413,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		8.00000	6,000	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,850.00000	2,918,000	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		33.00000	29,000	21.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,875.00000	1,941,000	21.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		96.00000	82,000	17.03	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		938.00000	994,000	17.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		374.00000	324,000	13.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		216.00000	236,000	13.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,172.00000	1,103,000	13.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		14.00000	15,000	13.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	31.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,242.00000	7,312,000	31.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	28.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,242.00000	6,312,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		1.00000	0,000	26.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,243.00000	5,312,000	26.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		1.00000	1,000	24.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,243.00000	4,313,000	24.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		37.00000	31,000	20.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,779.00000	1,843,000	20.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		109.00000	93,000	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		851.00000	905,000	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		433.00000	381,000	13.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		175.00000	193,000	13.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,270.00000	1,201,000	13.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		12.00000	13,000	13.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		38.00000	33,000	20.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,730.00000	1,795,000	20.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		116.00000	99,000	16.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		808.00000	861,000	16.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,319.00000	1,250,000	14.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		11.00000	12,000	14.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	31.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		7,042.00000	7,112,000	31.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	28.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		6,042.00000	6,112,000	28.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		5,043.00000	5,113,000	26.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		1.00000	1,000	23.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		4,043.00000	4,113,000	23.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		44.00000	38,000	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,586.00000	1,650,000	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		141.00000	120,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		683.00000	732,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		566.00000	511,000	13.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		108.00000	123,000	13.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,467.00000	1,397,000	15.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		9.00000	9,000	15.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		13.00000	10,000	21.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,555.00000	2,622,000	21.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	30.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,792.00000	6,862,000	30.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,792.00000	5,862,000	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,793.00000	4,863,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		2.00000	2,000	23.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,794.00000	3,864,000	23.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		20.00000	16,000	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,262.00000	2,328,000	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	29.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,542.00000	6,612,000	29.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	27.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,542.00000	5,612,000	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,543.00000	4,613,000	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		3.00000	2,000	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,545.00000	3,614,000	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		27.00000	22,000	21.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		2,069.00000	2,134,000	21.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	29.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,342.00000	6,412,000	29.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		242.00000	209,000	14.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		384.00000	421,000	14.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		890.00000	828,000	13.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		32.00000	40,000	13.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,863.00000	1,793,000	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		5.00000	5,000	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,192.00000	6,262,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		1.00000	0,000	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,193.00000	5,262,000	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		5.00000	4,000	22.63	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,197.00000	3,266,000	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		226.00000	194,000	14.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		418.00000	456,000	14.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		846.00000	785,000	13.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		38.00000	47,000	13.23	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	16.50	Call		1.00000	0,000	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,293.00000	5,362,000	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	1,000	24.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,293.00000	4,363,000	24.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		4.00000	3,000	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,296.00000	3,365,000	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		19.00000	15,000	21.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,311.00000	2,377,000	21.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		57.00000	49,000	18.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,349.00000	1,411,000	18.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		197.00000	169,000	14.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		489.00000	531,000	14.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		761.00000	701,000	13.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		53.00000	63,000	13.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,714.00000	1,644,000	16.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		6.00000	6,000	16.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,692.00000	8,762,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	31.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,192.00000	7,262,000	31.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,692.00000	5,762,000	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		1.00000	1,000	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,193.00000	4,263,000	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		10.00000	8,000	22.09	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	13.90	Put		2,702.00000	2,770,000	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		64.00000	54,000	18.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,256.00000	1,316,000	18.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		464.00000	411,000	13.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		156.00000	173,000	13.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,813.00000	1,743,000	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		5.00000	5,000	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,309.00000	3,238,000	23.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	23.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		9.00000	7,000	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,801.00000	2,869,000	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,942.00000	9,012,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	32.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,442.00000	7,512,000	32.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	28.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,942.00000	6,012,000	28.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	1,000	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,443.00000	4,513,000	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		7.00000	5,000	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,949.00000	3,017,000	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		49.00000	42,000	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,491.00000	1,554,000	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		321.00000	277,000	13.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		263.00000	289,000	13.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,565.00000	1,496,000	15.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		7.00000	8,000	15.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,059.00000	2,989,000	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,392.00000	9,462,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,892.00000	7,962,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,392.00000	6,462,000	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,893.00000	4,963,000	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		4.00000	3,000	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,396.00000	3,465,000	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		32.00000	27,000	21.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,924.00000	1,989,000	21.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		172.00000	147,000	15.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		564.00000	609,000	15.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,123.00000	1,055,000	13.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		15.00000	17,000	13.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,610.00000	2,539,000	20.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	1,000	20.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	31.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		7,092.00000	7,162,000	31.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	28.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,092.00000	6,162,000	28.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		1.00000	0,000	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		5,093.00000	5,162,000	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		1.00000	1,000	23.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,093.00000	4,163,000	23.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		6.00000	4,000	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		3,098.00000	3,166,000	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		12.00000	9,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,604.00000	2,671,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		25.00000	20,000	21.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,117.00000	2,182,000	21.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		42.00000	36,000	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,634.00000	1,698,000	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		72.00000	61,000	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,164.00000	1,223,000	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		8.00000	6,000	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,900.00000	2,968,000	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	31.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,142.00000	7,212,000	31.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,142.00000	6,212,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		1.00000	0,000	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,143.00000	5,212,000	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		1.00000	1,000	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,143.00000	4,213,000	23.97	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	13.85	Call		11.00000	9,000	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,653.00000	2,721,000	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		23.00000	19,000	21.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,165.00000	2,231,000	21.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		40.00000	34,000	20.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,682.00000	1,746,000	20.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		68.00000	57,000	18.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,210.00000	1,269,000	18.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		10.00000	7,000	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,752.00000	2,819,000	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	29.06	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,292.00000	6,362,000	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		22.00000	17,000	21.54	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,214.00000	2,279,000	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		5.00000	4,000	22.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,147.00000	3,216,000	22.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,592.00000	9,662,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	32.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,592.00000	7,662,000	32.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,592.00000	5,662,000	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		3.00000	2,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,595.00000	3,664,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,410.00000	2,340,000	19.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		2.00000	2,000	19.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,492.00000	9,562,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	32.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,492.00000	7,562,000	32.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,492.00000	5,562,000	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		3.00000	2,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,495.00000	3,564,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,510.00000	2,440,000	20.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		2.00000	2,000	20.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,542.00000	9,612,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	32.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,542.00000	7,612,000	32.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,460.00000	2,390,000	19.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		2.00000	2,000	19.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,792.00000	9,862,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	33.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,792.00000	7,862,000	33.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,211.00000	2,141,000	18.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		3.00000	3,000	18.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,892.00000	9,962,000	33.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	27.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,892.00000	5,962,000	27.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		2.00000	1,000	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,894.00000	3,963,000	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,111.00000	2,041,000	18.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		3.00000	3,000	18.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,842.00000	9,912,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	33.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,842.00000	7,912,000	33.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,161.00000	2,091,000	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		3.00000	3,000	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,942.00000	10,012,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,942.00000	8,012,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		2.00000	1,000	23.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,944.00000	4,013,000	23.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,062.00000	1,991,000	18.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		4.00000	3,000	18.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		10,092.00000	10,162,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,092.00000	8,162,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,912.00000	1,842,000	17.32	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	9.30	Put		4.00000	4,000	17.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,142.00000	10,212,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,142.00000	8,212,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		10,042.00000	10,112,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		8,042.00000	8,112,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1,962.00000	1,892,000	17.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		4.00000	4,000	17.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,342.00000	9,412,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		4.00000	3,000	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,346.00000	3,415,000	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,660.00000	2,589,000	20.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	1,000	20.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,012.00000	1,942,000	17.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		4.00000	4,000	17.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,009.00000	2,939,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	1,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,159.00000	3,089,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	1,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		2,959.00000	2,889,000	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	1,000	22.15	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	20.85	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,642.00000	9,712,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	32.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,642.00000	7,712,000	32.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,642.00000	5,712,000	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		3.00000	2,000	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,645.00000	3,714,000	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,360.00000	2,290,000	19.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		2.00000	2,000	19.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,442.00000	9,512,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		3.00000	3,000	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,445.00000	3,515,000	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,560.00000	2,489,000	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		2.00000	1,000	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,859.00000	2,789,000	21.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	1,000	21.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,192.00000	9,262,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,809.00000	2,739,000	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,692.00000	9,762,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	32.90	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,692.00000	7,762,000	32.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		2.00000	2,000	23.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,694.00000	3,764,000	23.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,311.00000	2,240,000	19.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		3.00000	2,000	19.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,292.00000	10,362,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,292.00000	8,362,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,742.00000	9,812,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	33.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,742.00000	7,812,000	33.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,742.00000	5,812,000	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		2.00000	2,000	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,744.00000	3,814,000	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,261.00000	2,190,000	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		3.00000	2,000	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,992.00000	10,062,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,992.00000	8,062,000	33.45	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.32280	11.39280		14.84	1,585,192.00	140	2,694.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		162.00000	147,000	19.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,569.00000	1,624,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		180.00000	164,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,487.00000	1,541,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		171.00000	155,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,528.00000	1,582,000	19.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.50910	11.57960		15.64	0.00	0	7.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08140	0.08250		24.01	0.00	0	1,364.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		421.00000	365,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		171.00000	225,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		115.00000	101,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		865.00000	961,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,259.00000	1,150,000	18.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		9.00000	10,000	18.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08290	0.08400		24.40	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		539.00000	478,000	21.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		429.00000	478,000	21.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			9.99130	10.07890		12.34	3,826,667.90	383	27,488.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		6.00000	6,000	18.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		2,027.00000	2,115,000	18.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		9.00000	8,000	18.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,830.00000	1,917,000	18.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		7.00000	7,000	18.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,928.00000	2,016,000	18.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	33.74	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	19.30	Put		9,221.00000	9,309,000	33.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	32.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,221.00000	7,309,000	32.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	26.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,221.00000	5,309,000	26.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	1,000	21.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,222.00000	3,310,000	21.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		23.00000	20,000	16.45	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,244.00000	1,329,000	16.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		152.00000	130,000	13.29	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		373.00000	439,000	13.29	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		801.00000	723,000	12.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		22.00000	32,000	12.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,780.00000	1,693,000	16.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		1.00000	2,000	16.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,779.00000	2,691,000	19.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	19.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,521.00000	9,609,000	33.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	32.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,521.00000	7,609,000	32.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,521.00000	5,609,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	1,000	21.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,522.00000	3,610,000	21.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		14.00000	12,000	17.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,535.00000	1,621,000	17.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		85.00000	73,000	14.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		606.00000	682,000	14.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		543.00000	478,000	12.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		64.00000	87,000	12.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,482.00000	1,395,000	14.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		3.00000	4,000	14.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,479.00000	2,392,000	18.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	1,000	18.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,621.00000	9,709,000	33.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	33.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,621.00000	7,709,000	33.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	27.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,621.00000	5,709,000	27.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		1.00000	0,000	22.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,622.00000	3,709,000	22.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		12.00000	11,000	17.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,633.00000	1,720,000	17.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		70.00000	60,000	14.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		691.00000	769,000	14.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		467.00000	406,000	12.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		88.00000	115,000	12.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,383.00000	1,296,000	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	8.70	Put		4.00000	5,000	14.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,379.00000	2,292,000	18.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	1,000	18.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,271.00000	9,359,000	33.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	32.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,271.00000	7,359,000	32.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	26.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,271.00000	5,359,000	26.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	1,000	21.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,272.00000	3,360,000	21.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		21.00000	19,000	16.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,292.00000	1,378,000	16.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		138.00000	118,000	13.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		409.00000	477,000	13.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		756.00000	680,000	12.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		27.00000	39,000	12.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,731.00000	1,644,000	16.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		2.00000	3,000	16.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,729.00000	2,641,000	19.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	19.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,321.00000	9,409,000	33.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	32.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,321.00000	7,409,000	32.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	27.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,321.00000	5,409,000	27.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	1,000	21.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,322.00000	3,410,000	21.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		19.00000	17,000	16.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,340.00000	1,426,000	16.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		125.00000	107,000	13.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		446.00000	516,000	13.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		711.00000	637,000	12.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		32.00000	46,000	12.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,681.00000	1,594,000	15.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	3,000	15.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,679.00000	2,591,000	19.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	19.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,471.00000	9,559,000	33.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	32.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,471.00000	7,559,000	32.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	27.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,471.00000	5,559,000	27.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		1.00000	1,000	21.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,472.00000	3,560,000	21.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		15.00000	13,000	17.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,486.00000	1,572,000	17.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		94.00000	80,000	14.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		565.00000	639,000	14.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		584.00000	516,000	12.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		55.00000	75,000	12.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,532.00000	1,445,000	15.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		3.00000	4,000	15.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,529.00000	2,441,000	18.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	18.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,371.00000	9,459,000	33.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	32.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,371.00000	7,459,000	32.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	27.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,371.00000	5,459,000	27.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	1,000	21.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,372.00000	3,460,000	21.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		18.00000	16,000	16.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,389.00000	1,475,000	16.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		114.00000	97,000	13.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		485.00000	556,000	13.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		668.00000	595,000	12.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		39.00000	54,000	12.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,631.00000	1,544,000	15.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		2.00000	3,000	15.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,629.00000	2,541,000	19.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	19.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,421.00000	9,509,000	33.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,421.00000	7,509,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	27.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,421.00000	5,509,000	27.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		1.00000	1,000	21.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,422.00000	3,510,000	21.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		16.00000	15,000	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,437.00000	1,524,000	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		103.00000	88,000	13.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		524.00000	597,000	13.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		625.00000	555,000	12.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		46.00000	64,000	12.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,581.00000	1,494,000	15.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		2.00000	3,000	15.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,579.00000	2,491,000	18.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	18.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,771.00000	9,859,000	33.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	33.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,771.00000	7,859,000	33.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	28.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,771.00000	5,859,000	28.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	22.43	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,771.00000	3,859,000	22.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		9.00000	8,000	18.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,780.00000	1,867,000	18.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		52.00000	45,000	15.03	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		823.00000	904,000	15.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		363.00000	310,000	12.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		134.00000	169,000	12.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,234.00000	1,148,000	13.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		5.00000	7,000	13.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,229.00000	2,142,000	18.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	1,000	18.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,721.00000	9,809,000	33.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	33.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,721.00000	7,809,000	33.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	28.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,721.00000	5,809,000	28.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	22.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,721.00000	3,809,000	22.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		10.00000	9,000	18.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,731.00000	1,818,000	18.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		58.00000	50,000	14.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		779.00000	859,000	14.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		396.00000	340,000	12.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		117.00000	149,000	12.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,283.00000	1,197,000	13.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		4.00000	6,000	13.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,279.00000	2,192,000	18.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	1,000	18.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,821.00000	9,909,000	33.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	33.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,821.00000	7,909,000	33.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	28.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,821.00000	5,909,000	28.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	22.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,821.00000	3,909,000	22.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		48.00000	41,000	15.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		869.00000	950,000	15.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		332.00000	281,000	12.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		153.00000	190,000	12.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,185.00000	1,099,000	13.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		6.00000	8,000	13.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,179.00000	2,092,000	18.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	1,000	18.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,871.00000	9,959,000	33.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	33.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,871.00000	7,959,000	33.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	28.73	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	15.95	Put		5,871.00000	5,959,000	28.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	22.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,871.00000	3,959,000	22.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		8.00000	7,000	18.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,879.00000	1,966,000	18.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		43.00000	38,000	15.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		914.00000	997,000	15.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		302.00000	254,000	12.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		173.00000	213,000	12.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,135.00000	1,050,000	12.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		6.00000	9,000	12.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,129.00000	2,042,000	18.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	1,000	18.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,671.00000	9,759,000	33.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	33.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,671.00000	7,759,000	33.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,671.00000	5,759,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	22.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,671.00000	3,759,000	22.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		11.00000	10,000	17.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,682.00000	1,769,000	17.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		64.00000	55,000	14.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		735.00000	814,000	14.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		431.00000	372,000	12.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		102.00000	131,000	12.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,333.00000	1,247,000	14.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		4.00000	6,000	14.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,329.00000	2,242,000	18.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	1,000	18.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,921.00000	10,009,000	33.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,921.00000	8,009,000	33.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	28.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,921.00000	6,009,000	28.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	22.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,921.00000	4,009,000	22.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		39.00000	34,000	15.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		960.00000	1,043,000	15.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		274.00000	229,000	12.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		195.00000	238,000	12.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,086.00000	1,001,000	12.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		7.00000	10,000	12.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,080.00000	1,992,000	17.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		1.00000	1,000	17.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,071.00000	10,159,000	33.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	33.74	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	18.15	Put		8,071.00000	8,159,000	33.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	29.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,071.00000	6,159,000	29.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	23.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,071.00000	4,159,000	23.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		6.00000	5,000	18.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,077.00000	2,164,000	18.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		30.00000	26,000	15.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,101.00000	1,185,000	15.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		203.00000	173,000	12.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		274.00000	332,000	12.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		940.00000	859,000	12.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		11.00000	18,000	12.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,930.00000	1,843,000	17.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	2,000	17.19	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.16090	10.24860		13.53	0.00	0	4,748.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		102.00000	95,000	18.33	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,518.00000	1,599,000	18.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.33160	10.41920		14.07	216,963.60	21	1,971.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,781.00000	9,868,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		3.00000	3,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,784.00000	7,871,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		20.00000	19,000	25.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,801.00000	5,887,000	25.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		57.00000	55,000	23.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,838.00000	3,923,000	23.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		154.00000	148,000	19.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,935.00000	2,016,000	19.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		280.00000	265,000	16.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,061.00000	1,133,000	16.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		594.00000	554,000	13.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		375.00000	422,000	13.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,288.00000	1,213,000	12.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		69.00000	81,000	12.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,234.00000	2,148,000	15.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		15.00000	16,000	15.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		167.00000	160,000	18.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,798.00000	1,878,000	18.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,831.00000	9,918,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		3.00000	2,000	24.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,834.00000	7,920,000	24.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		20.00000	19,000	25.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,851.00000	5,937,000	25.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		56.00000	54,000	23.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,887.00000	3,972,000	23.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		151.00000	144,000	19.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,982.00000	2,062,000	19.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		271.00000	257,000	16.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,102.00000	1,175,000	16.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		570.00000	531,000	14.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		401.00000	449,000	14.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,244.00000	1,169,000	12.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		75.00000	87,000	12.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,184.00000	2,099,000	14.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		15.00000	17,000	14.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,531.00000	10,618,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		1.00000	1,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,532.00000	8,619,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		11.00000	10,000	25.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,542.00000	6,628,000	25.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		39.00000	37,000	24.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,570.00000	4,655,000	24.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		102.00000	98,000	20.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,633.00000	2,716,000	20.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		176.00000	168,000	18.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,707.00000	1,786,000	18.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		333.00000	314,000	15.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		864.00000	932,000	15.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		731.00000	684,000	13.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		262.00000	302,000	13.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,515.00000	1,436,000	13.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		46.00000	54,000	13.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,431.00000	10,518,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		2.00000	1,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,433.00000	8,519,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		12.00000	11,000	25.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,443.00000	6,529,000	25.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		41.00000	39,000	24.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,472.00000	4,557,000	24.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		108.00000	103,000	20.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,539.00000	2,621,000	20.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		187.00000	178,000	18.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,618.00000	1,696,000	18.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		357.00000	337,000	15.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		788.00000	855,000	15.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		792.00000	742,000	13.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		223.00000	260,000	13.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,608.00000	1,528,000	13.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		39.00000	46,000	13.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		1.00000	1,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,582.00000	9,669,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		4.00000	3,000	24.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,585.00000	7,671,000	24.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		22.00000	21,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,603.00000	5,689,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		62.00000	60,000	22.91	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,643.00000	3,728,000	22.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		172.00000	164,000	18.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,753.00000	1,832,000	18.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		321.00000	304,000	15.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		902.00000	972,000	15.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		702.00000	656,000	13.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		283.00000	324,000	13.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,469.00000	1,391,000	13.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		50.00000	59,000	13.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,431.00000	2,345,000	15.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		12.00000	13,000	15.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		1.00000	0,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,682.00000	9,768,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		3.00000	3,000	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,684.00000	7,771,000	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		21.00000	20,000	25.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,702.00000	5,788,000	25.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		60.00000	57,000	23.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,741.00000	3,825,000	23.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		163.00000	156,000	18.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,844.00000	1,924,000	18.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		299.00000	284,000	16.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		980.00000	1,052,000	16.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		646.00000	603,000	13.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		327.00000	371,000	13.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,378.00000	1,301,000	13.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		59.00000	69,000	13.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,332.00000	2,246,000	15.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		13.00000	14,000	15.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,981.00000	10,068,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		2.00000	2,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,983.00000	8,070,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		18.00000	17,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,999.00000	6,085,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		53.00000	50,000	23.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,034.00000	4,118,000	23.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		140.00000	133,000	19.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,121.00000	2,201,000	19.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		245.00000	233,000	17.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,226.00000	1,301,000	17.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		501.00000	471,000	14.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		482.00000	539,000	14.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,113.00000	1,048,000	12.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		94.00000	116,000	12.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,037.00000	1,953,000	14.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		18.00000	21,000	14.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,131.00000	10,218,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		2.00000	2,000	24.19	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	13/12/2010	Foreign Exchange Future	18.55	Put		8,133.00000	8,220,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		16.00000	15,000	25.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,147.00000	6,233,000	25.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		48.00000	46,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,179.00000	4,264,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		128.00000	122,000	20.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,259.00000	2,340,000	20.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		223.00000	212,000	17.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,354.00000	1,430,000	17.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		446.00000	420,000	14.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		577.00000	638,000	14.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		998.00000	938,000	13.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		129.00000	156,000	13.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,893.00000	1,810,000	14.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		24.00000	28,000	14.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		1.00000	1,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,432.00000	9,519,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		4.00000	4,000	24.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,435.00000	7,522,000	24.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		24.00000	23,000	25.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,455.00000	5,541,000	25.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		66.00000	64,000	22.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,497.00000	3,582,000	22.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,579.00000	2,493,000	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		10.00000	11,000	16.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		1.00000	1,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,482.00000	9,569,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		4.00000	4,000	24.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,485.00000	7,572,000	24.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		23.00000	23,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,504.00000	5,591,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		65.00000	62,000	22.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,546.00000	3,630,000	22.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		181.00000	173,000	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,662.00000	1,741,000	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		345.00000	326,000	15.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		826.00000	894,000	15.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		761.00000	712,000	13.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		242.00000	280,000	13.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,562.00000	1,482,000	13.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		43.00000	50,000	13.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,530.00000	2,444,000	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		11.00000	12,000	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		1.00000	1,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,532.00000	9,619,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		4.00000	3,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,535.00000	7,621,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		23.00000	22,000	25.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,554.00000	5,640,000	25.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		63.00000	61,000	22.81	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	13/12/2010	Foreign Exchange Future	13.95	Put		3,594.00000	3,679,000	22.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,480.00000	2,394,000	15.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		11.00000	12,000	15.98	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			338.11400	339.61600			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			311.45800	312.63000			140,156,100.00	45	1,089.00
ALBI	On	05/08/2010	Index Future			311.54900	312.72700			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.75590	6.77360		11.65	0.00	0	9,588.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	40.84	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,826.00000	7,844,000	40.84	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	37.58	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,826.00000	5,844,000	37.58	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	28.96	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,826.00000	3,844,000	28.96	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	20.12	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,827.00000	1,845,000	20.12	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		255.00000	245,000	12.24	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		81.00000	89,000	12.24	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,175.00000	1,157,000	16.49	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	1,000	16.49	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,174.00000	2,156,000	20.83	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	20.83	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,174.00000	3,156,000	16.95	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	16.95	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		4,174.00000	4,156,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	40.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,776.00000	7,794,000	40.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	37.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,776.00000	5,794,000	37.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	28.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,776.00000	3,794,000	28.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		2.00000	1,000	19.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,778.00000	1,795,000	19.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		292.00000	280,000	12.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		68.00000	74,000	12.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,225.00000	1,207,000	16.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		1.00000	1,000	16.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,224.00000	2,206,000	20.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	20.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,224.00000	3,206,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,224.00000	4,206,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	40.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,726.00000	7,744,000	40.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	37.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,726.00000	5,744,000	37.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		0.00000	0,000	28.52	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,726.00000	3,744,000	28.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		2.00000	2,000	19.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,728.00000	1,746,000	19.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		330.00000	318,000	12.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		56.00000	62,000	12.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,274.00000	1,257,000	17.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		0.00000	1,000	17.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,274.00000	2,256,000	20.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	20.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,274.00000	3,256,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,274.00000	4,256,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		188.00000	180,000	11.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		114.00000	124,000	11.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	41.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		8,076.00000	8,094,000	41.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	38.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		6,076.00000	6,094,000	38.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	30.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		4,076.00000	4,094,000	30.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		1.00000	1,000	21.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		2,077.00000	2,095,000	21.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		118.00000	113,000	12.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		194.00000	207,000	12.11	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		927.00000	910,000	15.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		3.00000	4,000	15.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,924.00000	1,906,000	20.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	20.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,924.00000	2,906,000	17.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	17.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,924.00000	3,906,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	41.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,976.00000	7,994,000	41.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	38.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,976.00000	5,994,000	38.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	29.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,976.00000	3,994,000	29.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		1.00000	1,000	20.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,977.00000	1,995,000	20.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		158.00000	152,000	11.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		134.00000	146,000	11.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,026.00000	1,008,000	15.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		2.00000	2,000	15.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,024.00000	2,006,000	21.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	21.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,024.00000	3,006,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,024.00000	4,006,000	16.95	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	41.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,126.00000	8,144,000	41.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	38.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,126.00000	6,144,000	38.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	30.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,126.00000	4,144,000	30.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		1.00000	1,000	21.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,127.00000	2,145,000	21.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		102.00000	97,000	12.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		228.00000	241,000	12.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		878.00000	861,000	15.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		4.00000	5,000	15.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,874.00000	1,856,000	20.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	20.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,874.00000	2,856,000	17.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	17.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,874.00000	3,856,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	41.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		8,026.00000	8,044,000	41.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	38.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		6,026.00000	6,044,000	38.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	29.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		4,026.00000	4,044,000	29.83	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		1.00000	1,000	21.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		2,027.00000	2,045,000	21.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		137.00000	131,000	11.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		163.00000	175,000	11.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		976.00000	959,000	15.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		2.00000	3,000	15.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		1,974.00000	1,956,000	21.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	21.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		2,974.00000	2,956,000	17.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	17.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		3,974.00000	3,956,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	40.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,876.00000	7,894,000	40.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	37.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,876.00000	5,894,000	37.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	29.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,876.00000	3,894,000	29.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		1.00000	1,000	20.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,877.00000	1,895,000	20.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		220.00000	211,000	12.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		96.00000	105,000	12.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,125.00000	1,107,000	16.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		1.00000	1,000	16.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,124.00000	2,106,000	21.06	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	21.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,124.00000	3,106,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,124.00000	4,106,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	41.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,376.00000	8,394,000	41.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	38.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,376.00000	6,394,000	38.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	31.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,376.00000	4,394,000	31.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		1.00000	1,000	22.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,377.00000	2,395,000	22.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		48.00000	46,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		424.00000	440,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		637.00000	621,000	14.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		13.00000	15,000	14.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,624.00000	1,606,000	19.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	19.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,624.00000	2,606,000	18.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	18.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,624.00000	3,606,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	41.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,326.00000	8,344,000	41.05	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	13.10	Call		0.00000	0,000	38.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,326.00000	6,344,000	38.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	31.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,326.00000	4,344,000	31.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		1.00000	1,000	22.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,327.00000	2,345,000	22.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		55.00000	53,000	13.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		381.00000	397,000	13.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		685.00000	668,000	14.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		11.00000	12,000	14.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,674.00000	1,656,000	19.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	19.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,674.00000	2,656,000	18.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	18.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,674.00000	3,656,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	41.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,226.00000	8,244,000	41.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	38.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,226.00000	6,244,000	38.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	30.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,226.00000	4,244,000	30.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		1.00000	1,000	21.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,227.00000	2,245,000	21.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		75.00000	72,000	12.79	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	7.00	Put		301.00000	316,000	12.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		781.00000	764,000	14.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		7.00000	8,000	14.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,774.00000	1,756,000	20.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	0,000	20.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,774.00000	2,756,000	18.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	18.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,774.00000	3,756,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	41.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,176.00000	8,194,000	41.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	38.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,176.00000	6,194,000	38.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	30.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,176.00000	4,194,000	30.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		1.00000	1,000	21.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,177.00000	2,195,000	21.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		87.00000	84,000	12.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		263.00000	278,000	12.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		829.00000	812,000	14.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		5.00000	6,000	14.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,824.00000	1,806,000	20.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		0.00000	0,000	20.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,824.00000	2,806,000	17.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	17.86	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	2.95	Call		3,824.00000	3,806,000	16.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	16.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	41.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,426.00000	8,444,000	41.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	38.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,426.00000	6,444,000	38.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	31.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,426.00000	4,444,000	31.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		1.00000	1,000	22.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,427.00000	2,445,000	22.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		41.00000	39,000	13.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		467.00000	483,000	13.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		591.00000	575,000	13.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		17.00000	19,000	13.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,574.00000	1,556,000	18.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	18.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,574.00000	2,556,000	19.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	19.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,574.00000	3,556,000	16.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	16.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	41.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,276.00000	8,294,000	41.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	38.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,276.00000	6,294,000	38.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	30.91	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,276.00000	4,294,000	30.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		1.00000	1,000	22.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,277.00000	2,295,000	22.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		64.00000	62,000	13.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		340.00000	356,000	13.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		732.00000	716,000	14.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		8.00000	10,000	14.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,724.00000	1,706,000	19.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		0.00000	0,000	19.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,724.00000	2,706,000	18.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	18.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,724.00000	3,706,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	41.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,476.00000	8,494,000	41.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	38.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,476.00000	6,494,000	38.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	31.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,476.00000	4,494,000	31.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		1.00000	0,000	23.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,477.00000	2,494,000	23.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		35.00000	34,000	13.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		511.00000	528,000	13.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		545.00000	529,000	13.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		21.00000	23,000	13.63	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	5.25	Call		1,524.00000	1,506,000	18.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	18.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,524.00000	2,506,000	19.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	19.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,524.00000	3,506,000	16.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	16.95	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.79750	6.81520		13.21	0.00	0	4,490.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.83440	6.85200		13.96	341,720.00	50	50.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.68280	7.59930		13.40	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		371.00000	435,000	12.97	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		72.00000	52,000	12.97	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		336.00000	397,000	13.03	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		87.00000	64,000	13.03	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		408.00000	475,000	12.91	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		59.00000	42,000	12.91	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			8.12630	8.03060		15.53	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			136.13100	136.44300			0.00	0	2.00
GOVI On	06/05/2010	GOVI			312.86600	314.05600		6.80	0.00	0	323.00
GOVI On	06/05/2010	GOVI	309.80	Call		55,444.00000	46,873,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		12,884.00000	16,213,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			318.56700	319.78100		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		74,235.00000	66,543,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		32,425.00000	36,873,000	6.57	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On	06/05/2010	Index Future			362.79500	362.52200			119,722,350.00	33	466.00
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.02500	7.02500			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.92500	6.97500			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.91500	6.97500			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.91500	6.99500			0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.91500	7.01500			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.94500	7.01500			0.00	0	1,000.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.07500	7.12500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	16/03/2011	Jibar Tradeable Future			7.25000	7.32000			0.00	0	5,000.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			7.48000	7.56000			0.00	0	5,000.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			7.80000	7.91000			0.00	0	3,500.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			8.10000	8.22000			0.00	0	7,500.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			8.16000	8.25000			0.00	0	0.00
JN02	On 06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
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
JROD	On	31/03/2010	Rodi			7.18400	7.20000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTH1	On	06/05/2010	Index Future			303.39100	304.47100			0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.36600	7.25600		4.50	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		357.00000	251,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		43.00000	79,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		528.00000	432,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		150.00000	196,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		308.00000	210,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		59.00000	102,000	1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.20200	8.14300		4.50	0.00	0	6,917.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,902.00000	1,666,000	4.34	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		180.00000	230,000	4.34	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Call		433.00000	332,000	4.21	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Put		1,132.00000	1,318,000	4.21	0.00	0	0.00
R157	On	06/05/2010	Bond Future	7.90	Call		282.00000	209,000	4.19	0.00	0	10.00
R157	On	06/05/2010	Bond Future	7.90	Put		1,472.00000	1,686,000	4.19	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.26000	8.19600		4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,966.00000	2,734,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		425.00000	490,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,124.00000	1,925,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		721.00000	819,000	4.25	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,904.00000	3,647,000	4.43	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		239.00000	279,000	4.43	0.00	0	500.00
R157	On	05/08/2010	Bond Future	8.25	Put		1,174.00000	1,313,000	4.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	8.25	Call		1,425.00000	1,267,000	4.21	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.29300	8.22400		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,587.00000	2,401,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		1,370.00000	1,490,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,719.00000	2,527,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		1,283.00000	1,397,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,459.00000	2,278,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		1,461.00000	1,586,000	5.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			8.94500	8.89600		10.00	0.00	0	19,296.00
R186	On	06/05/2010	Bond Future	9.00	Call		2,028.00000	1,740,000	9.16	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		1,049.00000	1,224,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.98900	8.93900		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,407.00000	4,090,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		1,555.00000	1,704,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,944.00000	1,750,000	9.79	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		3,731.00000	4,003,000	9.79	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		7,784.00000	7,383,000	10.47	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		567.00000	632,000	10.47	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		9,633.00000	9,208,000	10.74	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		330.00000	371,000	10.74	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			9.01900	8.96700		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		5,410.00000	5,109,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,839.00000	3,017,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		5,674.00000	5,365,000	11.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/11/2010	Bond Future	9.30	Put		2,658.00000	2,828,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,797.00000	4,503,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,674.00000	2,859,000	10.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.21100	8.15200		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,474.00000	1,289,000	4.06	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		150.00000	191,000	4.06	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.26300	8.19900		4.50	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		3,080.00000	2,880,000	4.42	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		206.00000	240,000	4.42	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.28200	8.21300		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,869.00000	1,720,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		878.00000	968,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,976.00000	1,822,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		814.00000	899,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,766.00000	1,622,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		947.00000	1,042,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.66900	8.61000		6.50	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		2,232.00000	1,971,000	6.25	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		193.00000	244,000	6.25	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.72300	8.66000		6.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,470.00000	3,215,000	6.38	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		490.00000	559,000	6.38	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.75900	8.69400		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,785.00000	3,555,000	7.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/11/2010	Bond Future	9.25	Put		1,049.00000	1,144,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,952.00000	3,717,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		974.00000	1,064,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,621.00000	3,396,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		1,127.00000	1,227,000	7.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.74000	8.68000		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		2,116.00000	1,840,000	6.75	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		276.00000	348,000	6.75	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.50	Call		4,649.00000	4,309,000	7.06	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Put		23.00000	32,000	7.06	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		1,535.00000	1,770,000	6.61	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		479.00000	366,000	6.61	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.79300	8.73100		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,537.00000	3,270,000	7.41	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		642.00000	727,000	7.41	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.82600	8.76200		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		4,006.00000	3,763,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		1,340.00000	1,452,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		4,184.00000	3,936,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1,250.00000	1,357,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,832.00000	3,594,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,434.00000	1,552,000	8.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.25000	8.18000		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,782.00000	1,584,000	3.56	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	06/05/2010	Bond Future	8.75	Put		43.00000	61,000	3.56	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.31800	8.24200		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,342.00000	2,157,000	3.64	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		178.00000	212,000	3.64	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.34300	8.25900		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,608.00000	1,474,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		956.00000	1,050,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,686.00000	1,549,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		900.00000	990,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,531.00000	1,402,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1,014.00000	1,113,000	4.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.82900	8.77000		8.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,966.00000	2,651,000	7.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		135.00000	174,000	7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.88200	8.82100		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,387.00000	4,094,000	8.42	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		492.00000	558,000	8.42	0.00	0	0.00
R207	On	04/11/2010	Bond Future			8.91400	8.85000		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,876.00000	3,634,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,595.00000	1,723,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		4,053.00000	3,805,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,492.00000	1,614,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,703.00000	3,467,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,703.00000	1,837,000	9.00	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	06/05/2010	Bond Future			8.92600	8.85700		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,627.00000	2,271,000	8.50	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		227.00000	299,000	8.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.97600	8.90400		9.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,151.00000	3,807,000	8.93	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		603.00000	698,000	8.93	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.01100	8.93600		9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,709.00000	3,428,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,843.00000	2,013,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,886.00000	3,597,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,728.00000	1,890,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,278.00000	3,001,000	9.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,706.00000	1,879,000	9.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.87800	8.82800		13.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		342.00000	261,000	11.90	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		3,022.00000	3,336,000	11.90	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.91000	8.85900		13.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,889.00000	1,704,000	12.39	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,757.00000	2,972,000	12.39	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.93100	8.87900		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,736.00000	3,502,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,796.00000	2,968,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,940.00000	3,699,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,618.00000	2,783,000	14.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	8.95	Call	3,537.00000	3,311,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put	2,983.00000	3,163,000	14.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			309.04700	310.21600		0.00	0	100.00
<b>Total for Derivatives :</b>									<b>335,443,298.90</b>	<b>10,014</b>	<b>744,691.00</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	7.38200		0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.34500	7.23500		0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.17000	8.10500		0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.91500	8.87000		0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.18000	8.11500		0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.64000	8.58000		0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.71000	8.64500		0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.20500	8.13500		0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.80500	8.73500		0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.90000	8.83000		0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.86000	8.81000		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for j-Bonds :</b>							<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>							<b>335,443,298.90</b>	<b>10,014</b>	<b>744,691.00</b>