



Daily MTM Report

Daily summary for: 25/03/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 14/06/2010 Foreign Exchange Future			7.55710	7.47730		14.59	91,259,539.60	12,076	257,071.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		32.00000	37,000	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		955.00000	880,000	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	39.67	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,673.00000	8,593,000	39.67	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	36.06	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,673.00000	6,593,000	36.06	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,327.00000	3,407,000	22.61	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	22.61	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	39.67	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,723.00000	8,643,000	39.67	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	36.19	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,723.00000	6,643,000	36.19	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,277.00000	3,357,000	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	39.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,823.00000	8,743,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,123.00000	9,043,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,323.00000	9,243,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	37.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,323.00000	7,243,000	37.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	1,000	25.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,323.00000	3,244,000	25.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,273.00000	9,193,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	37.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,273.00000	7,193,000	37.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	1,000	25.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,273.00000	3,194,000	25.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,728.00000	1,808,000	21.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		1.00000	1,000	21.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,727.00000	2,807,000	24.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	24.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,223.00000	9,143,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	37.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,223.00000	7,143,000	37.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		9,023.00000	8,943,000	39.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		9,073.00000	8,993,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,973.00000	8,893,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	36.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,973.00000	6,893,000	36.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		218.00000	265,000	14.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		191.00000	158,000	14.69	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,032.00000	1,111,000	16.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		5.00000	4,000	16.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,028.00000	2,107,000	22.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		1.00000	0,000	22.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,027.00000	3,107,000	24.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	24.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,873.00000	8,793,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	36.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,873.00000	6,793,000	36.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,131.00000	1,210,000	16.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		4.00000	3,000	16.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,128.00000	2,207,000	23.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		1.00000	0,000	23.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,127.00000	3,207,000	23.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	23.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	39.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,773.00000	8,693,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		339.00000	396,000	14.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		112.00000	89,000	14.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,230.00000	1,309,000	17.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		3.00000	2,000	17.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,227.00000	3,307,000	23.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	23.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	36.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,823.00000	6,743,000	36.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,323.00000	5,243,000	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		38.00000	45,000	17.94	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		861.00000	788,000	17.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		306.00000	360,000	14.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		129.00000	103,000	14.83	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,180.00000	1,260,000	17.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		3.00000	3,000	17.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,177.00000	2,257,000	23.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	23.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,177.00000	3,257,000	23.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		29.00000	34,000	18.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1,002.00000	927,000	18.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		17.00000	20,000	19.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,290.00000	1,213,000	19.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	37.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,123.00000	7,043,000	37.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		7,073.00000	6,993,000	37.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	27.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		4,073.00000	3,993,000	27.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	36.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		7,023.00000	6,943,000	36.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		19.00000	21,000	19.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,242.00000	1,164,000	19.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		793.00000	868,000	15.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		16.00000	11,000	15.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,778.00000	1,858,000	21.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		1.00000	1,000	21.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,777.00000	2,857,000	24.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	24.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		26.00000	31,000	18.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,049.00000	974,000	18.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		197.00000	237,000	14.64	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		220.00000	180,000	14.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		1,978.00000	2,057,000	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		1.00000	0,000	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		2,977.00000	3,057,000	24.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	24.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	32.64	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	13.05	Put		5,573.00000	5,493,000	32.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,573.00000	4,493,000	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	26.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,573.00000	3,493,000	26.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		24.00000	28,000	19.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,097.00000	1,021,000	19.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		178.00000	211,000	14.59	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		251.00000	204,000	14.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		935.00000	1,012,000	15.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		8.00000	5,000	15.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		1,928.00000	2,007,000	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		1.00000	0,000	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		2,927.00000	3,007,000	25.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	25.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	32.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,623.00000	5,543,000	32.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	29.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,623.00000	4,543,000	29.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	26.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,623.00000	3,543,000	26.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		22.00000	26,000	19.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,145.00000	1,069,000	19.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		887.00000	964,000	15.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		10.00000	7,000	15.51	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	5.60	Call		1,878.00000	1,958,000	22.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	1,000	22.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,877.00000	2,957,000	24.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	24.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	33.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,673.00000	5,593,000	33.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,673.00000	3,593,000	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		20.00000	23,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,193.00000	1,116,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		840.00000	915,000	15.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		13.00000	8,000	15.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,828.00000	1,908,000	21.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		1.00000	1,000	21.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,827.00000	2,907,000	24.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	24.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	33.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,823.00000	5,743,000	33.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	29.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,823.00000	4,743,000	29.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	26.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,823.00000	3,743,000	26.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		16.00000	18,000	20.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,339.00000	1,261,000	20.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		105.00000	126,000	15.71	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		428.00000	369,000	15.71	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		701.00000	774,000	15.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		24.00000	17,000	15.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,678.00000	1,758,000	20.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		1.00000	1,000	20.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,677.00000	2,757,000	24.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	24.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		95.00000	113,000	15.93	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		468.00000	406,000	15.93	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		656.00000	728,000	15.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		29.00000	21,000	15.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,628.00000	1,708,000	20.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		1.00000	1,000	20.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,627.00000	2,707,000	24.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	24.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	33.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,923.00000	5,843,000	33.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	26.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,923.00000	3,843,000	26.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		13.00000	15,000	20.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,436.00000	1,358,000	20.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		86.00000	102,000	16.16	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		509.00000	445,000	16.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		612.00000	682,000	15.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		35.00000	25,000	15.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,578.00000	1,658,000	20.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		1.00000	1,000	20.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,577.00000	2,657,000	24.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	24.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	34.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		6,023.00000	5,943,000	34.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		4,023.00000	3,943,000	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	34.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,223.00000	6,143,000	34.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	31.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,223.00000	5,143,000	31.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	27.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,223.00000	4,143,000	27.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1.00000	1,000	25.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,224.00000	3,144,000	25.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,173.00000	6,093,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	31.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,173.00000	5,093,000	31.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,173.00000	4,093,000	27.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		409.00000	471,000	14.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		82.00000	64,000	14.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,329.00000	1,409,000	18.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		2.00000	2,000	18.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,327.00000	2,407,000	23.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	23.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	34.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,123.00000	6,043,000	34.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	27.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,123.00000	4,043,000	27.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1.00000	1,000	25.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,124.00000	3,044,000	25.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		10.00000	11,000	21.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,633.00000	1,554,000	21.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		57.00000	67,000	17.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		680.00000	610,000	17.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		447.00000	511,000	15.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		70.00000	54,000	15.03	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,379.00000	1,459,000	18.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		2.00000	2,000	18.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,377.00000	2,457,000	23.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	23.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	34.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,973.00000	5,893,000	34.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	26.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,973.00000	3,893,000	26.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		77.00000	92,000	16.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		550.00000	485,000	16.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		569.00000	638,000	15.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		42.00000	31,000	15.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,529.00000	1,608,000	19.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		2.00000	1,000	19.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,527.00000	2,607,000	24.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	24.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,873.00000	5,793,000	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,873.00000	4,793,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	26.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,873.00000	3,793,000	26.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		12.00000	14,000	20.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,485.00000	1,407,000	20.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		15.00000	16,000	20.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,388.00000	1,309,000	20.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	32.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,523.00000	5,443,000	32.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	28.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,523.00000	4,443,000	28.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		12.00000	13,000	21.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,535.00000	1,456,000	21.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		527.00000	594,000	15.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		50.00000	37,000	15.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,479.00000	1,558,000	19.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		2.00000	1,000	19.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,723.00000	5,643,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	26.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,723.00000	3,643,000	26.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		9.00000	10,000	21.97	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,732.00000	1,653,000	21.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		373.00000	433,000	14.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		96.00000	76,000	14.93	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,280.00000	1,359,000	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		3.00000	2,000	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,277.00000	2,357,000	23.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	23.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	28.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,373.00000	4,293,000	28.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		8.00000	9,000	22.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,781.00000	1,702,000	22.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		11.00000	12,000	21.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,584.00000	1,505,000	21.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		275.00000	327,000	14.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		148.00000	120,000	14.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	39.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		8,023.00000	7,943,000	39.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	35.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,523.00000	6,443,000	35.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	30.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		5,023.00000	4,943,000	30.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	26.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,523.00000	3,443,000	26.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		983.00000	1,061,000	15.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		6.00000	4,000	15.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,477.00000	2,557,000	23.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	23.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		3,977.00000	4,057,000	18.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	18.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,273.00000	8,193,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	36.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,773.00000	6,693,000	36.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,773.00000	3,693,000	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		42.00000	50,000	17.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		815.00000	743,000	17.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		746.00000	820,000	15.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		19.00000	13,000	15.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,227.00000	2,307,000	23.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	23.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,727.00000	3,807,000	20.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	20.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		8.00000	8,000	22.41	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	9.30	Put		1,831.00000	1,751,000	22.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		160.00000	190,000	14.82	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		283.00000	233,000	14.82	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	29.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,773.00000	4,693,000	29.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	28.33	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,423.00000	4,343,000	28.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		9.00000	10,000	21.74	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,682.00000	1,603,000	21.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		7.00000	8,000	22.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,880.00000	1,801,000	22.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		144.00000	172,000	15.04	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		317.00000	265,000	15.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	29.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,723.00000	4,643,000	29.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		5.00000	5,000	23.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,128.00000	2,048,000	23.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		6.00000	6,000	23.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		2,029.00000	1,949,000	23.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		130.00000	155,000	15.26	0.00	0	17,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		353.00000	298,000	15.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		4.00000	5,000	23.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,177.00000	2,098,000	23.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		5.00000	6,000	23.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,078.00000	1,999,000	23.53	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	9.45	Call		6.00000	7,000	23.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,979.00000	1,900,000	23.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		117.00000	139,000	15.49	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		390.00000	332,000	15.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		5,073.00000	4,993,000	30.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		52.00000	61,000	17.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		725.00000	654,000	17.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	31.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,273.00000	5,193,000	31.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1.00000	1,000	25.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,174.00000	3,094,000	25.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1.00000	1,000	25.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,074.00000	2,994,000	25.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1.00000	1,000	25.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,974.00000	2,894,000	25.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		35.00000	41,000	18.17	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		908.00000	834,000	18.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	30.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,123.00000	5,043,000	30.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1.00000	1,000	25.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		3,024.00000	2,944,000	25.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1.00000	1,000	25.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,924.00000	2,844,000	25.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		47.00000	55,000	17.50	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		770.00000	698,000	17.50	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	30.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,973.00000	4,893,000	30.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1.00000	1,000	24.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,874.00000	2,794,000	24.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1.00000	1,000	24.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,774.00000	2,694,000	24.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1.00000	2,000	24.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,674.00000	2,595,000	24.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2.00000	2,000	24.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,575.00000	2,495,000	24.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2.00000	3,000	24.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,475.00000	2,396,000	24.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		3.00000	3,000	24.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,376.00000	2,296,000	24.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		3.00000	4,000	23.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,276.00000	2,197,000	23.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		63.00000	75,000	16.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		636.00000	568,000	16.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	29.27	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,673.00000	4,593,000	29.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		7.00000	7,000	22.86	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,930.00000	1,850,000	22.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	30.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,923.00000	4,843,000	30.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1.00000	1,000	24.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,824.00000	2,744,000	24.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1.00000	2,000	24.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,724.00000	2,645,000	24.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2.00000	2,000	24.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,625.00000	2,545,000	24.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2.00000	3,000	24.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,425.00000	2,346,000	24.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		3.00000	4,000	23.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,326.00000	2,247,000	23.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		4.00000	4,000	23.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,227.00000	2,147,000	23.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		70.00000	83,000	16.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		593.00000	526,000	16.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2.00000	2,000	24.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,525.00000	2,445,000	24.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,223.00000	8,143,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,777.00000	3,857,000	19.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	19.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	35.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,273.00000	6,193,000	35.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	27.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,273.00000	4,193,000	27.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	39.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,323.00000	8,243,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	35.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,323.00000	6,243,000	35.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	27.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,323.00000	4,243,000	27.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,677.00000	3,757,000	20.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	20.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,473.00000	8,393,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	35.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,473.00000	6,393,000	35.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	28.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,473.00000	4,393,000	28.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,527.00000	3,607,000	21.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	21.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,373.00000	8,293,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	35.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,373.00000	6,293,000	35.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,627.00000	3,707,000	20.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	20.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		10,023.00000	9,943,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,423.00000	8,343,000	39.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	35.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,423.00000	6,343,000	35.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,577.00000	3,657,000	21.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	21.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,523.00000	8,443,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,477.00000	3,557,000	21.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	21.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,573.00000	8,493,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	35.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,573.00000	6,493,000	35.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		487.00000	552,000	15.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		60.00000	45,000	15.07	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,429.00000	1,508,000	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		2.00000	1,000	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,427.00000	2,507,000	23.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	23.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,427.00000	3,507,000	21.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	21.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,123.00000	8,043,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,877.00000	3,957,000	19.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	19.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	39.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,173.00000	8,093,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,827.00000	3,907,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,623.00000	8,543,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	35.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,623.00000	6,543,000	35.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,377.00000	3,457,000	22.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	22.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		245.00000	295,000	14.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		168.00000	138,000	14.74	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.68050	7.60470		16.09	499,232.50	65	10,228.00
\$ / 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		8,245.00000	8,170,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	1,000	27.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,245.00000	6,171,000	27.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		6.00000	7,000	27.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,251.00000	4,177,000	27.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		37.00000	41,000	24.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,282.00000	2,211,000	24.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		817.00000	880,000	14.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		62.00000	50,000	14.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,761.00000	1,836,000	18.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		6.00000	6,000	18.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,756.00000	2,831,000	23.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	23.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,755.00000	3,831,000	27.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	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		8,195.00000	8,120,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	27.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,196.00000	6,121,000	27.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		7.00000	8,000	27.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,202.00000	4,128,000	27.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		39.00000	43,000	23.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,234.00000	2,163,000	23.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		264.00000	292,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		459.00000	412,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		859.00000	923,000	14.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		54.00000	43,000	14.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,810.00000	1,886,000	19.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		5.00000	6,000	19.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,805.00000	2,881,000	24.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	1,000	24.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,805.00000	3,881,000	27.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	1,000	27.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		249.00000	276,000	16.66	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		494.00000	446,000	16.66	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		8,295.00000	8,220,000	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	1,000	27.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,295.00000	6,221,000	27.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		6.00000	7,000	27.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,301.00000	4,227,000	27.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		35.00000	39,000	24.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,330.00000	2,259,000	24.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		235.00000	260,000	16.85	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		530.00000	480,000	16.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		777.00000	839,000	15.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		72.00000	59,000	15.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,712.00000	1,787,000	18.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		7.00000	7,000	18.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,706.00000	2,781,000	23.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	23.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,705.00000	3,781,000	27.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	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		8,345.00000	8,270,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	27.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,345.00000	6,270,000	27.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		5.00000	6,000	27.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,350.00000	4,276,000	27.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		34.00000	37,000	24.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,379.00000	2,307,000	24.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		222.00000	246,000	17.04	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	13/09/2010	Foreign Exchange Future	7.95	Put		567.00000	516,000	17.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		738.00000	798,000	15.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		83.00000	68,000	15.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,662.00000	1,737,000	18.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		7.00000	7,000	18.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,656.00000	2,731,000	23.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	23.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,655.00000	3,731,000	27.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	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		8,445.00000	8,370,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	28.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,445.00000	6,370,000	28.06	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		4,450.00000	4,375,000	27.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		31.00000	34,000	24.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,476.00000	2,404,000	24.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		198.00000	219,000	17.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		643.00000	589,000	17.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		662.00000	720,000	15.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		107.00000	90,000	15.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,564.00000	1,639,000	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		9.00000	9,000	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,556.00000	2,632,000	22.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	2,000	22.88	0.00	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		3,555.00000	3,631,000	26.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	26.76	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		8,495.00000	8,420,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,495.00000	6,420,000	28.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		4.00000	5,000	27.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,499.00000	4,425,000	27.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		29.00000	32,000	24.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,524.00000	2,452,000	24.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		187.00000	207,000	17.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		682.00000	627,000	17.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		626.00000	683,000	15.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		121.00000	103,000	15.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,515.00000	1,590,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		10.00000	10,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,506.00000	2,582,000	22.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		1.00000	2,000	22.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,505.00000	3,581,000	26.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	26.60	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		8,545.00000	8,470,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	28.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,545.00000	6,470,000	28.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		4.00000	5,000	27.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,549.00000	4,475,000	27.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		28.00000	31,000	24.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,573.00000	2,501,000	24.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		177.00000	195,000	17.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		722.00000	665,000	17.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		592.00000	646,000	15.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		137.00000	116,000	15.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,466.00000	1,541,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		11.00000	11,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,456.00000	2,532,000	22.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		1.00000	2,000	22.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,455.00000	3,531,000	26.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	26.44	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		8,695.00000	8,620,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	28.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,695.00000	6,620,000	28.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		3.00000	4,000	27.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,698.00000	4,624,000	27.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		24.00000	27,000	24.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,719.00000	2,647,000	24.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		495.00000	545,000	15.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		190.00000	165,000	15.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,320.00000	1,394,000	16.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		15.00000	14,000	16.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,307.00000	2,382,000	21.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		2.00000	2,000	21.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,305.00000	3,381,000	25.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	25.96	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		8,645.00000	8,570,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,645.00000	6,570,000	28.36	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		4,649.00000	4,574,000	27.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		25.00000	28,000	24.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,670.00000	2,598,000	24.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		158.00000	175,000	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		803.00000	745,000	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		526.00000	578,000	15.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		171.00000	148,000	15.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,369.00000	1,443,000	16.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		14.00000	13,000	16.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,357.00000	2,432,000	21.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		2.00000	2,000	21.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,355.00000	3,431,000	26.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	26.12	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		8,795.00000	8,720,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	28.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,795.00000	6,720,000	28.59	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		4,798.00000	4,723,000	27.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		22.00000	24,000	25.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,817.00000	2,744,000	25.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		135.00000	149,000	18.76	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		930.00000	869,000	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		437.00000	483,000	15.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		232.00000	203,000	15.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,223.00000	1,297,000	16.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		18.00000	17,000	16.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,207.00000	2,283,000	21.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		2.00000	3,000	21.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,205.00000	3,281,000	25.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	25.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		150.00000	166,000	18.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		845.00000	786,000	18.38	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		8,095.00000	8,020,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	27.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,096.00000	6,021,000	27.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		8.00000	9,000	27.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,103.00000	4,029,000	27.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		43.00000	48,000	23.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,138.00000	2,068,000	23.72	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	7.70	Call		298.00000	329,000	16.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		393.00000	349,000	16.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		944.00000	1,011,000	14.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		39.00000	31,000	14.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,909.00000	1,985,000	19.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		4.00000	5,000	19.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,905.00000	2,981,000	24.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	1,000	24.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,905.00000	3,981,000	27.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	1,000	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		8,145.00000	8,070,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	27.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,146.00000	6,071,000	27.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		7.00000	8,000	27.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,152.00000	4,078,000	27.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		41.00000	45,000	23.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,186.00000	2,115,000	23.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		281.00000	310,000	16.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		426.00000	380,000	16.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		901.00000	966,000	14.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		46.00000	36,000	14.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,860.00000	1,935,000	19.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		5.00000	5,000	19.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,855.00000	2,931,000	24.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	1,000	24.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,855.00000	3,931,000	27.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	1,000	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		8,395.00000	8,320,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	27.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,395.00000	6,320,000	27.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		5.00000	6,000	27.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,400.00000	4,326,000	27.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		32.00000	36,000	24.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,427.00000	2,356,000	24.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		210.00000	232,000	17.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		605.00000	552,000	17.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		699.00000	759,000	15.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		94.00000	79,000	15.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,613.00000	1,688,000	18.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		8.00000	8,000	18.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,606.00000	2,682,000	23.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	2,000	23.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,605.00000	3,681,000	26.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	26.92	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		8,595.00000	8,520,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	28.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,595.00000	6,520,000	28.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		4.00000	5,000	27.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,599.00000	4,525,000	27.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		27.00000	29,000	24.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,622.00000	2,549,000	24.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		167.00000	185,000	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		762.00000	705,000	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		558.00000	611,000	15.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		153.00000	131,000	15.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,417.00000	1,492,000	17.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		12.00000	12,000	17.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,406.00000	2,482,000	22.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	2,000	22.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,405.00000	3,481,000	26.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	26.28	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		8,745.00000	8,670,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	28.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,745.00000	6,670,000	28.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		3.00000	4,000	27.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,748.00000	4,674,000	27.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		23.00000	26,000	25.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,768.00000	2,696,000	25.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		142.00000	157,000	18.57	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		887.00000	827,000	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		465.00000	514,000	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	13/09/2010	Foreign Exchange Future	7.35	Put		210.00000	184,000	15.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,272.00000	1,346,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		17.00000	16,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,257.00000	2,333,000	21.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		2.00000	3,000	21.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,255.00000	3,331,000	25.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	25.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		59.00000	64,000	22.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,754.00000	1,684,000	22.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		67.00000	73,000	21.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,612.00000	1,543,000	21.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,061.00000	997,000	19.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		116.00000	127,000	19.33	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,195.00000	1,130,000	19.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		100.00000	110,000	19.91	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		69.00000	76,000	21.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,564.00000	1,496,000	21.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		76.00000	83,000	21.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,471.00000	1,403,000	21.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		110.00000	121,000	19.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,105.00000	1,041,000	19.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.80230	7.73280		16.74	4,642,368.50	595	6,190.00
\$ / 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		8,218.00000	8,149,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		9.00000	10,000	29.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,226.00000	6,158,000	29.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		30.00000	32,000	27.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,247.00000	4,180,000	27.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		87.00000	94,000	23.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,304.00000	2,242,000	23.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		362.00000	389,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		579.00000	537,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		899.00000	952,000	15.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		116.00000	100,000	15.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,798.00000	1,865,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		15.00000	13,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,786.00000	2,855,000	21.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		3.00000	3,000	21.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,783.00000	3,853,000	27.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	27.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		221.00000	237,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,038.00000	985,000	19.12	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		8,268.00000	8,199,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		8.00000	9,000	29.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,275.00000	6,207,000	29.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		29.00000	31,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,296.00000	4,229,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		84.00000	91,000	23.55	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,351.00000	2,289,000	23.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		862.00000	914,000	15.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		129.00000	112,000	15.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,750.00000	1,817,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		17.00000	15,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,736.00000	2,805,000	21.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		3.00000	3,000	21.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,733.00000	3,803,000	26.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	26.82	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		8,318.00000	8,249,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		8.00000	9,000	29.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,325.00000	6,257,000	29.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		28.00000	30,000	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,345.00000	4,278,000	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		82.00000	88,000	23.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,399.00000	2,336,000	23.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		332.00000	357,000	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		649.00000	605,000	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		826.00000	877,000	15.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		143.00000	125,000	15.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,701.00000	1,768,000	17.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		18.00000	16,000	17.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,686.00000	2,755,000	21.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		3.00000	3,000	21.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,684.00000	3,753,000	26.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	26.55	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		8,368.00000	8,299,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		7.00000	8,000	29.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,374.00000	6,306,000	29.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		27.00000	29,000	28.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,394.00000	4,327,000	28.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		79.00000	85,000	23.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,446.00000	2,383,000	23.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		318.00000	342,000	17.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		685.00000	640,000	17.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		791.00000	841,000	15.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		158.00000	139,000	15.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,653.00000	1,720,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		20.00000	18,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,636.00000	2,706,000	21.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		3.00000	4,000	21.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,634.00000	3,703,000	26.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	26.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		347.00000	372,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		614.00000	570,000	17.38	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		8,418.00000	8,349,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		7.00000	8,000	29.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,424.00000	6,356,000	29.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		26.00000	28,000	28.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,443.00000	4,376,000	28.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		77.00000	82,000	23.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,494.00000	2,430,000	23.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		305.00000	328,000	17.85	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		722.00000	676,000	17.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		757.00000	806,000	15.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		174.00000	154,000	15.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,606.00000	1,672,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		23.00000	20,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,587.00000	2,656,000	20.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		4.00000	4,000	20.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,584.00000	3,653,000	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	26.02	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		8,468.00000	8,399,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		7.00000	8,000	29.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,474.00000	6,406,000	29.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		26.00000	28,000	28.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,493.00000	4,426,000	28.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		74.00000	80,000	24.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,541.00000	2,478,000	24.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		293.00000	314,000	18.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		760.00000	712,000	18.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		724.00000	772,000	15.81	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	7.20	Put		191.00000	170,000	15.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,558.00000	1,624,000	16.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		25.00000	22,000	16.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,537.00000	2,606,000	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		4.00000	4,000	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,534.00000	3,603,000	25.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	25.76	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		8,518.00000	8,449,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		6.00000	7,000	29.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,523.00000	6,455,000	29.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		25.00000	27,000	28.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,542.00000	4,475,000	28.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		72.00000	77,000	24.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,589.00000	2,525,000	24.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		281.00000	301,000	18.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		798.00000	749,000	18.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		693.00000	739,000	15.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		210.00000	187,000	15.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,510.00000	1,577,000	16.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		27.00000	25,000	16.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,487.00000	2,557,000	20.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		4.00000	5,000	20.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,484.00000	3,553,000	25.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	25.50	0.00	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		8,718.00000	8,649,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		5.00000	6,000	29.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,722.00000	6,654,000	29.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		22.00000	24,000	28.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,739.00000	4,672,000	28.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		64.00000	69,000	24.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,781.00000	2,717,000	24.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		239.00000	256,000	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		956.00000	904,000	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		575.00000	618,000	16.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		292.00000	266,000	16.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,323.00000	1,388,000	16.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		40.00000	36,000	16.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,289.00000	2,358,000	19.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		6.00000	6,000	19.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,284.00000	3,354,000	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	2,000	24.44	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		8,668.00000	8,599,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		5.00000	6,000	29.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,672.00000	6,604,000	29.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		23.00000	25,000	28.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,690.00000	4,623,000	28.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		66.00000	71,000	24.47	0.00	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		2,733.00000	2,669,000	24.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		249.00000	267,000	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		916.00000	865,000	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		603.00000	646,000	16.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		270.00000	244,000	16.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,369.00000	1,435,000	16.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		36.00000	33,000	16.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,339.00000	2,408,000	19.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		6.00000	6,000	19.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,334.00000	3,403,000	24.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	24.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		212.00000	228,000	19.28	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,079.00000	1,026,000	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		1.00000	1,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,768.00000	8,699,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		5.00000	5,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,772.00000	6,703,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		22.00000	23,000	28.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,789.00000	4,721,000	28.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		62.00000	67,000	24.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,829.00000	2,765,000	24.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		230.00000	246,000	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		997.00000	944,000	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		549.00000	590,000	16.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		316.00000	288,000	16.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,277.00000	1,342,000	15.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		44.00000	40,000	15.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,240.00000	2,308,000	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		7.00000	6,000	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,234.00000	3,304,000	24.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	2,000	24.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		270.00000	289,000	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		837.00000	787,000	18.33	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		8,118.00000	8,049,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		10.00000	11,000	30.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,127.00000	6,059,000	30.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		32.00000	34,000	27.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,149.00000	4,082,000	27.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		93.00000	100,000	23.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,210.00000	2,148,000	23.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		395.00000	424,000	16.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		512.00000	472,000	16.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		975.00000	1,031,000	15.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		92.00000	79,000	15.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,895.00000	1,963,000	17.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		12.00000	11,000	17.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,885.00000	2,955,000	22.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		2.00000	3,000	22.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,883.00000	3,953,000	27.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	27.61	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		8,168.00000	8,099,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		9.00000	10,000	29.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,176.00000	6,108,000	29.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		31.00000	33,000	27.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,198.00000	4,131,000	27.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		90.00000	97,000	23.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,257.00000	2,195,000	23.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		378.00000	406,000	17.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		545.00000	504,000	17.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		936.00000	991,000	15.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		103.00000	89,000	15.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,847.00000	1,914,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		14.00000	12,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,835.00000	2,905,000	22.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		2.00000	3,000	22.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,833.00000	3,903,000	27.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	27.34	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		8,568.00000	8,499,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		6.00000	7,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,573.00000	6,505,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		24.00000	26,000	28.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,591.00000	4,524,000	28.27	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	13/12/2010	Foreign Exchange Future	10.30	Call		70.00000	75,000	24.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,637.00000	2,573,000	24.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		662.00000	707,000	15.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		229.00000	205,000	15.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,463.00000	1,529,000	16.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		30.00000	27,000	16.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,438.00000	2,507,000	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		5.00000	5,000	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,434.00000	3,503,000	25.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	25.23	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		8,618.00000	8,549,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		6.00000	6,000	29.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,623.00000	6,554,000	29.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		23.00000	25,000	28.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,640.00000	4,573,000	28.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		68.00000	73,000	24.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,685.00000	2,621,000	24.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		259.00000	278,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		876.00000	826,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		632.00000	676,000	16.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		249.00000	224,000	16.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,416.00000	1,482,000	16.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		33.00000	30,000	16.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,388.00000	2,457,000	19.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		5.00000	5,000	19.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,384.00000	3,453,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		2.00000	3,000	28.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,319.00000	7,251,000	28.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		16.00000	17,000	29.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,333.00000	5,265,000	29.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		47.00000	50,000	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,364.00000	3,298,000	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		153.00000	164,000	20.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,470.00000	1,412,000	20.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,683.00000	4,752,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,515.00000	1,456,000	20.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		148.00000	158,000	20.87	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		115.00000	123,000	22.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,882.00000	1,821,000	22.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		139.00000	148,000	21.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,606.00000	1,546,000	21.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		112.00000	119,000	22.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,929.00000	1,867,000	22.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		413.00000	443,000	16.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		480.00000	441,000	16.74	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.92230	7.85750		17.17	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		461.00000	493,000	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		604.00000	571,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		471.00000	471,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		664.00000	599,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		483.00000	516,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		576.00000	544,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		985.00000	944,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		342.00000	366,000	19.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,757.00000	2,700,000	24.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		114.00000	122,000	24.00	0.00	0	30,000.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.24060	11.13810		13.53	26,078,192.00	2,320	31,339.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,912.00000	10,809,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,912.00000	8,809,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,212.00000	11,109,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,212.00000	9,109,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,712.00000	10,609,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,712.00000	8,609,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	29.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,712.00000	6,609,000	29.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	24.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,713.00000	4,610,000	24.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,562.00000	10,459,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,562.00000	8,459,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	29.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,562.00000	6,459,000	29.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	24.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,563.00000	4,460,000	24.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,462.00000	10,359,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,462.00000	8,359,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		13.00000	16,000	21.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,475.00000	2,375,000	21.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		44.00000	49,000	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,506.00000	1,408,000	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		622.00000	702,000	13.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		84.00000	61,000	13.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,545.00000	1,646,000	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		7.00000	5,000	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,262.00000	10,159,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	33.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,262.00000	8,159,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,312.00000	10,209,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,312.00000	8,209,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		51.00000	58,000	18.24	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,363.00000	1,267,000	18.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		181.00000	212,000	14.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		493.00000	421,000	14.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		743.00000	828,000	12.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		55.00000	37,000	12.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,693.00000	1,795,000	17.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		5.00000	4,000	17.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,762.00000	10,659,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	29.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,762.00000	6,659,000	29.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,763.00000	4,660,000	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,962.00000	10,859,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,962.00000	8,859,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	30.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,962.00000	6,859,000	30.45	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	22.25	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		11,112.00000	11,009,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		9,112.00000	9,009,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		64.00000	74,000	17.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		1,176.00000	1,083,000	17.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		241.00000	281,000	13.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		353.00000	290,000	13.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		917.00000	1,009,000	12.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		29.00000	18,000	12.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		11,162.00000	11,059,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		9,162.00000	9,059,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		224.00000	262,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		386.00000	321,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		872.00000	962,000	12.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		34.00000	21,000	12.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		11,062.00000	10,959,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		9,062.00000	8,959,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		5.00000	6,000	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		3,067.00000	2,965,000	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		23.00000	28,000	21.18	0.00	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		2,085.00000	1,987,000	21.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		68.00000	78,000	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		1,130.00000	1,037,000	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		258.00000	305,000	13.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		320.00000	264,000	13.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		962.00000	1,057,000	13.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		24.00000	16,000	13.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		11,012.00000	10,909,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	30.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,012.00000	6,909,000	30.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,013.00000	4,910,000	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,862.00000	10,759,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,862.00000	8,759,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,812.00000	10,709,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,812.00000	8,709,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	30.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,812.00000	6,709,000	30.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,813.00000	4,710,000	25.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,662.00000	10,559,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,662.00000	8,559,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	29.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,662.00000	6,559,000	29.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,663.00000	4,560,000	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		112.00000	131,000	15.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		774.00000	690,000	15.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		476.00000	549,000	13.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		138.00000	108,000	13.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,348.00000	1,449,000	15.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		10.00000	8,000	15.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,612.00000	10,509,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,612.00000	8,509,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,512.00000	10,409,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,512.00000	8,409,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		12.00000	14,000	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,524.00000	2,423,000	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		137.00000	160,000	15.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		649.00000	569,000	15.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		583.00000	662,000	13.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		95.00000	71,000	13.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,412.00000	10,309,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,412.00000	8,309,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	30.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,912.00000	6,809,000	30.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,912.00000	5,809,000	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,913.00000	4,810,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		1.00000	2,000	23.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,913.00000	3,811,000	23.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		14.00000	17,000	21.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,426.00000	2,326,000	21.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		46.00000	52,000	18.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,458.00000	1,361,000	18.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		158.00000	184,000	14.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		570.00000	493,000	14.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		661.00000	743,000	13.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		73.00000	52,000	13.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,594.00000	1,696,000	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		6.00000	5,000	16.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		5.00000	6,000	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		3,117.00000	3,015,000	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	31.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,462.00000	7,359,000	31.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,462.00000	5,359,000	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	1,000	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,463.00000	4,360,000	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		77.00000	88,000	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,039.00000	947,000	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		298.00000	358,000	13.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		260.00000	217,000	13.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	31.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,362.00000	7,259,000	31.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		30.00000	33,000	20.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,892.00000	1,792,000	20.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		87.00000	100,000	16.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		949.00000	859,000	16.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		352.00000	416,000	13.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		214.00000	175,000	13.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,152.00000	1,252,000	14.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		14.00000	11,000	14.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	30.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		7,062.00000	6,959,000	30.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	28.00	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	17.20	Put		6,062.00000	5,959,000	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		5,063.00000	4,960,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		1.00000	1,000	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		4,063.00000	3,960,000	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		11.00000	13,000	21.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,573.00000	2,472,000	21.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		40.00000	44,000	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,602.00000	1,503,000	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		128.00000	150,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		690.00000	609,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		546.00000	623,000	13.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		108.00000	82,000	13.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,446.00000	1,547,000	15.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		8.00000	6,000	15.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		105.00000	122,000	15.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		817.00000	731,000	15.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		443.00000	513,000	13.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		155.00000	122,000	13.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,299.00000	1,399,000	14.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		11.00000	8,000	14.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	29.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,512.00000	6,409,000	29.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,512.00000	5,409,000	26.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		25.00000	29,000	20.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		2,037.00000	1,938,000	20.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		72.00000	83,000	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,084.00000	992,000	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,008.00000	1,105,000	13.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		20.00000	14,000	13.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	31.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,412.00000	7,309,000	31.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,412.00000	5,309,000	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		1.00000	1,000	24.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,413.00000	4,310,000	24.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		6.00000	8,000	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,918.00000	2,817,000	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		29.00000	32,000	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,941.00000	1,841,000	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		82.00000	94,000	16.67	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		994.00000	903,000	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		324.00000	386,000	13.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		236.00000	195,000	13.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,103.00000	1,203,000	13.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		15.00000	12,000	13.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	31.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,312.00000	7,209,000	31.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	28.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,312.00000	6,209,000	28.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	26.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,312.00000	5,209,000	26.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		1.00000	1,000	24.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,313.00000	4,210,000	24.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		31.00000	35,000	20.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,843.00000	1,744,000	20.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		93.00000	107,000	16.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		905.00000	816,000	16.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		381.00000	447,000	13.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		193.00000	156,000	13.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,201.00000	1,301,000	14.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		13.00000	10,000	14.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		33.00000	36,000	20.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,795.00000	1,695,000	20.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		99.00000	114,000	16.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		861.00000	773,000	16.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,250.00000	1,350,000	14.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		12.00000	9,000	14.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	30.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		7,112.00000	7,009,000	30.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		6,112.00000	6,009,000	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		5,113.00000	5,010,000	25.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		1.00000	1,000	23.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		4,113.00000	4,010,000	23.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		38.00000	42,000	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,650.00000	1,551,000	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		120.00000	140,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		732.00000	649,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		511.00000	585,000	13.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		123.00000	94,000	13.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,397.00000	1,498,000	15.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		9.00000	7,000	15.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		10.00000	12,000	21.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,622.00000	2,521,000	21.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	30.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,862.00000	6,759,000	30.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,862.00000	5,759,000	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,863.00000	4,760,000	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		2.00000	2,000	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,864.00000	3,761,000	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		16.00000	20,000	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,328.00000	2,229,000	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	29.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,612.00000	6,509,000	29.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	26.97	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	16.75	Put		5,612.00000	5,509,000	26.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	24.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,613.00000	4,510,000	24.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		2.00000	3,000	23.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,614.00000	3,512,000	23.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		22.00000	26,000	21.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		2,134.00000	2,035,000	21.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	28.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,412.00000	6,309,000	28.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		209.00000	244,000	13.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		421.00000	353,000	13.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		828.00000	917,000	12.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		40.00000	26,000	12.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,793.00000	1,894,000	17.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		5.00000	3,000	17.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	28.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,262.00000	6,159,000	28.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	1,000	26.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,262.00000	5,160,000	26.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		4.00000	5,000	22.62	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,266.00000	3,164,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		194.00000	227,000	14.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		456.00000	386,000	14.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		785.00000	872,000	12.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		47.00000	31,000	12.95	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	16.50	Call		0.00000	0,000	26.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,362.00000	5,259,000	26.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	1,000	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,363.00000	4,260,000	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		3.00000	4,000	22.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,365.00000	3,263,000	22.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		15.00000	18,000	21.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,377.00000	2,277,000	21.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		49.00000	55,000	18.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,411.00000	1,314,000	18.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		169.00000	197,000	14.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		531.00000	456,000	14.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		701.00000	785,000	13.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		63.00000	44,000	13.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,644.00000	1,745,000	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		6.00000	4,000	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,762.00000	8,659,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	31.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,262.00000	7,159,000	31.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,762.00000	5,659,000	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		1.00000	1,000	23.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,263.00000	4,160,000	23.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		8.00000	10,000	22.08	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	13.90	Put		2,770.00000	2,669,000	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		54.00000	62,000	18.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,316.00000	1,221,000	18.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		411.00000	479,000	13.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		173.00000	138,000	13.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,743.00000	1,845,000	17.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		5.00000	4,000	17.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,238.00000	3,341,000	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		7.00000	8,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,869.00000	2,767,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,012.00000	8,909,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	31.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,512.00000	7,409,000	31.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	27.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		6,012.00000	5,909,000	27.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	1,000	24.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,513.00000	4,410,000	24.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		5.00000	7,000	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,017.00000	2,916,000	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		42.00000	47,000	19.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,554.00000	1,456,000	19.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		277.00000	331,000	13.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		289.00000	240,000	13.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,496.00000	1,597,000	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		8.00000	6,000	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,989.00000	3,091,000	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	0,000	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,462.00000	9,359,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	33.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,962.00000	7,859,000	33.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	29.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,462.00000	6,359,000	29.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,963.00000	4,860,000	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		3.00000	3,000	22.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,465.00000	3,362,000	22.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		27.00000	30,000	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,989.00000	1,889,000	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		147.00000	172,000	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		609.00000	531,000	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,055.00000	1,154,000	13.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		17.00000	13,000	13.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,539.00000	2,642,000	21.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1.00000	1,000	21.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	30.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		7,162.00000	7,059,000	30.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	28.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,162.00000	6,059,000	28.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	1,000	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		5,162.00000	5,060,000	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		1.00000	1,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,163.00000	4,060,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		4.00000	5,000	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		3,166.00000	3,064,000	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		9.00000	11,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,671.00000	2,570,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		20.00000	24,000	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,182.00000	2,083,000	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		36.00000	40,000	19.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,698.00000	1,599,000	19.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		61.00000	69,000	17.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,223.00000	1,128,000	17.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		6.00000	7,000	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,968.00000	2,866,000	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	31.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,212.00000	7,109,000	31.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	28.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,212.00000	6,109,000	28.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	1,000	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,212.00000	5,110,000	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		1.00000	1,000	23.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,213.00000	4,110,000	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	13.85	Call		9.00000	11,000	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,721.00000	2,620,000	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		19.00000	23,000	21.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,231.00000	2,132,000	21.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		34.00000	38,000	19.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,746.00000	1,647,000	19.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		57.00000	65,000	17.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,269.00000	1,174,000	17.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		7.00000	9,000	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,819.00000	2,718,000	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	28.80	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,362.00000	6,259,000	28.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		17.00000	21,000	21.54	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,279.00000	2,180,000	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		4.00000	5,000	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,216.00000	3,114,000	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,662.00000	9,559,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	32.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,662.00000	7,559,000	32.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,662.00000	5,559,000	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		2.00000	3,000	23.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,664.00000	3,562,000	23.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,340.00000	2,442,000	20.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		2.00000	1,000	20.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,562.00000	9,459,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	32.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,562.00000	7,459,000	32.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,562.00000	5,459,000	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		2.00000	3,000	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,564.00000	3,462,000	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,440.00000	2,542,000	20.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		2.00000	1,000	20.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,612.00000	9,509,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	32.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,612.00000	7,509,000	32.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,390.00000	2,492,000	20.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		2.00000	1,000	20.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,862.00000	9,759,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	32.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,862.00000	7,759,000	32.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,141.00000	2,243,000	19.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		3.00000	2,000	19.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,962.00000	9,859,000	33.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	27.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,962.00000	5,859,000	27.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		1.00000	2,000	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,963.00000	3,861,000	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,041.00000	2,143,000	18.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		3.00000	2,000	18.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,912.00000	9,809,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	33.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,912.00000	7,809,000	33.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,091.00000	2,193,000	19.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		3.00000	2,000	19.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		10,012.00000	9,909,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	33.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		8,012.00000	7,909,000	33.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		1.00000	2,000	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		4,013.00000	3,911,000	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,991.00000	2,093,000	18.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		3.00000	2,000	18.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		10,162.00000	10,059,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,162.00000	8,059,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,842.00000	1,944,000	17.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		4.00000	3,000	17.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,212.00000	10,109,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,212.00000	8,109,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		10,112.00000	10,009,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		8,112.00000	8,009,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1,892.00000	1,994,000	18.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		4.00000	3,000	18.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,412.00000	9,309,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		3.00000	4,000	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,415.00000	3,313,000	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,589.00000	2,692,000	21.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1.00000	1,000	21.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1,942.00000	2,044,000	18.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		4.00000	3,000	18.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		2,939.00000	3,041,000	22.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	0,000	22.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,089.00000	3,191,000	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		2,889.00000	2,991,000	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	0,000	22.77	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	20.85	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,712.00000	9,609,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	32.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,712.00000	7,609,000	32.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,712.00000	5,609,000	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		2.00000	2,000	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,714.00000	3,611,000	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,290.00000	2,392,000	19.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		2.00000	1,000	19.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,512.00000	9,409,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		3.00000	3,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,515.00000	3,412,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,489.00000	2,592,000	20.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1.00000	1,000	20.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,789.00000	2,891,000	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	0,000	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,262.00000	9,159,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,739.00000	2,841,000	22.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	0,000	22.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,762.00000	9,659,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	32.64	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	18.90	Put		7,762.00000	7,659,000	32.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		2.00000	2,000	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,764.00000	3,661,000	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,240.00000	2,342,000	19.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		2.00000	1,000	19.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,362.00000	10,259,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,362.00000	8,259,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,812.00000	9,709,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	32.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,812.00000	7,709,000	32.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,812.00000	5,709,000	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		2.00000	2,000	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,814.00000	3,711,000	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,190.00000	2,293,000	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		2.00000	2,000	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		10,062.00000	9,959,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	33.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		8,062.00000	7,959,000	33.46	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.41870	11.32280		14.93	570,935.00	50	2,744.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		147.00000	165,000	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		1,624.00000	1,546,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		164.00000	184,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,541.00000	1,465,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		155.00000	174,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,582.00000	1,505,000	19.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.59620	11.50910		15.80	0.00	0	7.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08180	0.08140		19.86	0.00	0	1,364.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		365.00000	402,000	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		225.00000	222,000	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		101.00000	108,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		961.00000	928,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,150.00000	1,191,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		10.00000	11,000	19.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08320	0.08290		23.98	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		478.00000	515,000	22.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		478.00000	485,000	22.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.09120	9.99130		12.39	5,751,984.00	570	27,017.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		6.00000	7,000	18.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		2,115.00000	2,016,000	18.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		8.00000	9,000	17.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,917.00000	1,818,000	17.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		7.00000	8,000	18.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		2,016.00000	1,917,000	18.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	33.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,309.00000	9,209,000	33.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,309.00000	7,209,000	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	26.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,309.00000	5,209,000	26.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	1,000	21.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,310.00000	3,210,000	21.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		20.00000	24,000	16.11	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,329.00000	1,233,000	16.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		130.00000	159,000	13.01	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		439.00000	368,000	13.01	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		723.00000	813,000	12.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		32.00000	22,000	12.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,693.00000	1,793,000	16.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		2.00000	2,000	16.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,691.00000	2,791,000	19.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	19.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	33.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,609.00000	9,509,000	33.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	32.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,609.00000	7,509,000	32.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	27.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,609.00000	5,509,000	27.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	1,000	21.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,610.00000	3,510,000	21.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		12.00000	15,000	17.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,621.00000	1,524,000	17.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		73.00000	89,000	13.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		682.00000	598,000	13.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		478.00000	556,000	12.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		87.00000	65,000	12.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,395.00000	1,494,000	15.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		4.00000	3,000	15.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,392.00000	2,491,000	18.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		1.00000	0,000	18.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	33.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,709.00000	9,609,000	33.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	32.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,709.00000	7,609,000	32.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	27.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,709.00000	5,609,000	27.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	1,000	21.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,709.00000	3,610,000	21.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		11.00000	12,000	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,720.00000	1,621,000	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		60.00000	74,000	14.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		769.00000	683,000	14.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		406.00000	478,000	12.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		115.00000	87,000	12.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,296.00000	1,395,000	14.77	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	8.70	Put		5.00000	4,000	14.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,292.00000	2,391,000	18.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		1.00000	0,000	18.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	33.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,359.00000	9,259,000	33.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	31.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,359.00000	7,259,000	31.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	26.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,359.00000	5,259,000	26.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	1,000	21.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,360.00000	3,260,000	21.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		19.00000	22,000	16.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,378.00000	1,281,000	16.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		118.00000	144,000	13.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		477.00000	403,000	13.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		680.00000	768,000	12.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		39.00000	27,000	12.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,644.00000	1,743,000	16.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		3.00000	2,000	16.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,641.00000	2,741,000	19.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	19.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	33.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,409.00000	9,309,000	33.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	31.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,409.00000	7,309,000	31.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	26.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,409.00000	5,309,000	26.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	1,000	21.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,410.00000	3,310,000	21.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		17.00000	20,000	16.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,426.00000	1,329,000	16.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		107.00000	131,000	13.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		516.00000	440,000	13.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		637.00000	724,000	12.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		46.00000	33,000	12.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,594.00000	1,693,000	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		3.00000	2,000	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,591.00000	2,691,000	19.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	19.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	33.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,559.00000	9,459,000	33.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	32.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,559.00000	7,459,000	32.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	27.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,559.00000	5,459,000	27.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		1.00000	1,000	21.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,560.00000	3,460,000	21.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		13.00000	16,000	16.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,572.00000	1,475,000	16.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		80.00000	98,000	13.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		639.00000	557,000	13.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		516.00000	596,000	12.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		75.00000	55,000	12.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,445.00000	1,544,000	15.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		4.00000	3,000	15.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,441.00000	2,541,000	18.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	18.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	33.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,459.00000	9,359,000	33.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	32.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,459.00000	7,359,000	32.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	26.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,459.00000	5,359,000	26.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	1,000	21.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,460.00000	3,360,000	21.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		16.00000	19,000	16.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,475.00000	1,378,000	16.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		97.00000	119,000	13.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		556.00000	478,000	13.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		595.00000	680,000	12.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		54.00000	39,000	12.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,544.00000	1,643,000	16.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		3.00000	2,000	16.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,541.00000	2,641,000	19.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	19.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	33.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,509.00000	9,409,000	33.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,509.00000	7,409,000	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	27.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,509.00000	5,409,000	27.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		1.00000	1,000	21.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,510.00000	3,410,000	21.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		15.00000	17,000	16.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,524.00000	1,426,000	16.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		88.00000	108,000	13.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		597.00000	517,000	13.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		555.00000	638,000	12.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		64.00000	47,000	12.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,494.00000	1,594,000	15.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		3.00000	3,000	15.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,491.00000	2,591,000	19.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	19.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,859.00000	9,759,000	33.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	33.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,859.00000	7,759,000	33.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	28.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,859.00000	5,759,000	28.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	22.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,859.00000	3,759,000	22.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		8.00000	10,000	17.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,867.00000	1,769,000	17.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		45.00000	55,000	14.72	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		904.00000	814,000	14.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		310.00000	374,000	12.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		169.00000	133,000	12.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,148.00000	1,247,000	13.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		7.00000	6,000	13.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,142.00000	2,242,000	18.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		1.00000	1,000	18.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	33.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,809.00000	9,709,000	33.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	32.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,809.00000	7,709,000	32.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	27.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,809.00000	5,709,000	27.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	22.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,809.00000	3,709,000	22.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		9.00000	11,000	17.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,818.00000	1,720,000	17.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		50.00000	61,000	14.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		859.00000	770,000	14.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		340.00000	407,000	12.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		149.00000	116,000	12.47	0.00	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		1,197.00000	1,296,000	14.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		6.00000	5,000	14.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,192.00000	2,292,000	18.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		1.00000	1,000	18.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,909.00000	9,809,000	33.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	33.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,909.00000	7,809,000	33.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	28.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,909.00000	5,809,000	28.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	22.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,909.00000	3,809,000	22.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		41.00000	50,000	14.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		950.00000	859,000	14.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		281.00000	342,000	12.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		190.00000	151,000	12.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,099.00000	1,197,000	13.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		8.00000	6,000	13.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,092.00000	2,192,000	18.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	1,000	18.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,959.00000	9,859,000	33.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	33.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,959.00000	7,859,000	33.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	28.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,959.00000	5,859,000	28.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	22.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,959.00000	3,859,000	22.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		7.00000	8,000	18.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,966.00000	1,867,000	18.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		38.00000	46,000	15.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		997.00000	905,000	15.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		254.00000	311,000	12.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		213.00000	170,000	12.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,050.00000	1,148,000	13.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		9.00000	7,000	13.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,042.00000	2,142,000	18.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		1.00000	1,000	18.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	33.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,759.00000	9,659,000	33.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	32.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,759.00000	7,659,000	32.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	27.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,759.00000	5,659,000	27.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	21.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,759.00000	3,659,000	21.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		10.00000	11,000	17.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,769.00000	1,670,000	17.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		55.00000	67,000	14.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		814.00000	726,000	14.41	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	9.75	Call		372.00000	442,000	12.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		131.00000	101,000	12.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,247.00000	1,346,000	14.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		6.00000	5,000	14.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,242.00000	2,341,000	18.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		1.00000	0,000	18.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		10,009.00000	9,909,000	33.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		8,009.00000	7,909,000	33.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	28.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		6,009.00000	5,909,000	28.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	22.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		4,009.00000	3,909,000	22.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		34.00000	42,000	15.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,043.00000	951,000	15.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		229.00000	283,000	12.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		238.00000	192,000	12.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,001.00000	1,099,000	13.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		10.00000	8,000	13.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,992.00000	2,092,000	18.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		1.00000	1,000	18.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	33.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,159.00000	10,059,000	33.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	33.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,159.00000	8,059,000	33.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	28.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,159.00000	6,059,000	28.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	22.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,159.00000	4,059,000	22.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		5.00000	6,000	18.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,164.00000	2,065,000	18.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		26.00000	32,000	15.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,185.00000	1,091,000	15.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		173.00000	210,000	12.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		332.00000	269,000	12.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		859.00000	953,000	12.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		18.00000	12,000	12.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,843.00000	1,942,000	17.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		2.00000	1,000	17.68	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.25580	10.16090		13.74	205,116.00	20	4,768.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		95.00000	105,000	18.05	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,599.00000	1,514,000	18.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.41870	10.33160		14.41	1,250,244.00	120	1,971.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	1,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,868.00000	9,782,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		3.00000	3,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,871.00000	7,784,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		19.00000	19,000	25.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,887.00000	5,800,000	25.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		55.00000	58,000	23.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,923.00000	3,839,000	23.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		148.00000	159,000	19.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,016.00000	1,940,000	19.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		265.00000	291,000	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,133.00000	1,072,000	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		554.00000	610,000	14.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		422.00000	391,000	14.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,213.00000	1,294,000	13.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		81.00000	75,000	13.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,148.00000	2,234,000	15.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		16.00000	15,000	15.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		160.00000	172,000	18.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,878.00000	1,803,000	18.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,918.00000	9,831,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		2.00000	3,000	24.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,920.00000	7,834,000	24.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		19.00000	19,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,937.00000	5,850,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		54.00000	56,000	23.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,972.00000	3,887,000	23.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		144.00000	155,000	19.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,062.00000	1,986,000	19.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		257.00000	281,000	16.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,175.00000	1,112,000	16.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		531.00000	585,000	14.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		449.00000	416,000	14.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,169.00000	1,250,000	13.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		87.00000	81,000	13.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,099.00000	2,185,000	15.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		17.00000	16,000	15.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,618.00000	10,531,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		1.00000	2,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,619.00000	8,533,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		10.00000	11,000	25.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,628.00000	6,542,000	25.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		37.00000	38,000	23.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,655.00000	4,569,000	23.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		98.00000	105,000	20.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,716.00000	2,636,000	20.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		168.00000	182,000	18.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,786.00000	1,713,000	18.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		314.00000	345,000	15.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		932.00000	876,000	15.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		684.00000	745,000	13.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		302.00000	276,000	13.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,436.00000	1,519,000	13.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		54.00000	50,000	13.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,518.00000	10,431,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		1.00000	2,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,519.00000	8,433,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		11.00000	12,000	25.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,529.00000	6,443,000	25.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		39.00000	41,000	23.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,557.00000	4,472,000	23.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		103.00000	111,000	20.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,621.00000	2,542,000	20.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		178.00000	193,000	18.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,696.00000	1,624,000	18.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		337.00000	371,000	15.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		855.00000	802,000	15.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		742.00000	805,000	13.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		260.00000	236,000	13.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,528.00000	1,611,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		46.00000	42,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		1.00000	1,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,669.00000	9,582,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		3.00000	4,000	24.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,671.00000	7,585,000	24.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		21.00000	22,000	24.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,689.00000	5,603,000	24.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		60.00000	63,000	22.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,728.00000	3,644,000	22.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		164.00000	177,000	18.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,832.00000	1,758,000	18.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		304.00000	333,000	15.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		972.00000	914,000	15.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		656.00000	716,000	13.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		324.00000	297,000	13.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,391.00000	1,473,000	13.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		59.00000	54,000	13.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,345.00000	2,432,000	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		13.00000	13,000	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	1,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,768.00000	9,682,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		3.00000	3,000	24.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,771.00000	7,684,000	24.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		20.00000	20,000	25.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,788.00000	5,701,000	25.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		57.00000	60,000	22.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,825.00000	3,741,000	22.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		156.00000	168,000	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,924.00000	1,849,000	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		284.00000	311,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,052.00000	992,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		603.00000	661,000	13.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		371.00000	342,000	13.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,301.00000	1,383,000	13.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		69.00000	64,000	13.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,246.00000	2,333,000	15.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		14.00000	14,000	15.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,068.00000	9,981,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		2.00000	2,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,070.00000	7,983,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		17.00000	17,000	25.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,085.00000	5,998,000	25.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		50.00000	53,000	23.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,118.00000	4,034,000	23.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		133.00000	143,000	19.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,201.00000	2,124,000	19.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		233.00000	255,000	16.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,301.00000	1,236,000	16.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		471.00000	517,000	14.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		539.00000	498,000	14.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,048.00000	1,121,000	12.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		116.00000	102,000	12.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,953.00000	2,038,000	14.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		21.00000	19,000	14.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,218.00000	10,131,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		2.00000	2,000	24.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,220.00000	8,133,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		15.00000	15,000	25.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,233.00000	6,146,000	25.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		46.00000	49,000	23.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,264.00000	4,180,000	23.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		122.00000	131,000	19.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,340.00000	2,262,000	19.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		212.00000	231,000	17.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,430.00000	1,362,000	17.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		420.00000	462,000	14.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		638.00000	593,000	14.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		938.00000	1,008,000	13.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		156.00000	139,000	13.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,810.00000	1,894,000	14.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		28.00000	25,000	14.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		1.00000	1,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,519.00000	9,432,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		4.00000	4,000	24.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,522.00000	7,435,000	24.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		23.00000	23,000	24.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,541.00000	5,454,000	24.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		64.00000	67,000	22.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,582.00000	3,498,000	22.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,493.00000	2,580,000	16.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		11.00000	11,000	16.72	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	13/12/2010	Foreign Exchange Future	19.90	Call		1.00000	1,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,569.00000	9,482,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		4.00000	4,000	24.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,572.00000	7,485,000	24.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		23.00000	23,000	24.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,591.00000	5,504,000	24.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		62.00000	65,000	22.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,630.00000	3,546,000	22.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		173.00000	188,000	18.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,741.00000	1,669,000	18.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		326.00000	358,000	15.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		894.00000	839,000	15.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		712.00000	775,000	13.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		280.00000	256,000	13.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,482.00000	1,565,000	13.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		50.00000	46,000	13.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,444.00000	2,530,000	16.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		12.00000	11,000	16.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		1.00000	1,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,619.00000	9,532,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		3.00000	4,000	24.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,621.00000	7,535,000	24.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		22.00000	22,000	24.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,640.00000	5,553,000	24.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		61.00000	64,000	22.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,679.00000	3,595,000	22.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,394.00000	2,481,000	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		12.00000	12,000	16.33	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			339.94900	338.11400			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			312.86300	311.45800			0.00	0	1,089.00
ALBI	On	05/08/2010	Index Future			312.95400	311.54900			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.83520	6.75590		11.34	0.00	0	9,588.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	39.97	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,844.00000	7,765,000	39.97	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	36.87	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,844.00000	5,765,000	36.87	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	28.40	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,844.00000	3,765,000	28.40	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	19.50	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,845.00000	1,766,000	19.50	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		245.00000	299,000	12.18	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		89.00000	64,000	12.18	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,157.00000	1,236,000	16.47	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	1,000	16.47	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,156.00000	2,235,000	21.21	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	21.21	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,156.00000	3,235,000	23.30	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	23.30	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		4,156.00000	4,235,000	15.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	15.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	39.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,794.00000	7,715,000	39.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	36.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,794.00000	5,715,000	36.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	28.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,794.00000	3,715,000	28.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		1.00000	2,000	19.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,795.00000	1,717,000	19.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		280.00000	338,000	12.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		74.00000	53,000	12.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,207.00000	1,286,000	16.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		1.00000	1,000	16.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,206.00000	2,285,000	21.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	21.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,206.00000	3,285,000	22.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	22.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,206.00000	4,285,000	15.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	15.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	39.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,744.00000	7,665,000	39.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	36.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,744.00000	5,665,000	36.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		0.00000	0,000	27.95	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	10.50	Put		3,744.00000	3,665,000	27.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		2.00000	2,000	19.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,746.00000	1,667,000	19.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		318.00000	379,000	12.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		62.00000	44,000	12.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,257.00000	1,336,000	16.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		1.00000	1,000	16.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,256.00000	2,335,000	21.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	21.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,256.00000	3,335,000	22.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	22.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,256.00000	4,335,000	15.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	15.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		180.00000	227,000	11.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		124.00000	92,000	11.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	40.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		8,094.00000	8,015,000	40.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	37.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		6,094.00000	6,015,000	37.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	29.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		4,094.00000	4,015,000	29.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		1.00000	1,000	20.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		2,095.00000	2,016,000	20.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		113.00000	141,000	11.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		207.00000	156,000	11.57	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		910.00000	988,000	15.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		4.00000	3,000	15.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,906.00000	1,985,000	19.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	19.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,906.00000	2,985,000	25.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	25.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,906.00000	3,985,000	15.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	15.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	40.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,994.00000	7,915,000	40.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	37.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,994.00000	5,915,000	37.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	29.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,994.00000	3,915,000	29.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		1.00000	1,000	20.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,995.00000	1,916,000	20.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		152.00000	194,000	11.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		146.00000	109,000	11.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,008.00000	1,087,000	15.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		2.00000	2,000	15.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,006.00000	2,085,000	20.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	20.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,006.00000	3,085,000	24.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	24.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,006.00000	4,085,000	15.25	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	15.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	40.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,144.00000	8,065,000	40.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	37.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,144.00000	6,065,000	37.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	29.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,144.00000	4,065,000	29.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		1.00000	1,000	20.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,145.00000	2,066,000	20.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		97.00000	122,000	11.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		241.00000	187,000	11.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		861.00000	938,000	15.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		5.00000	3,000	15.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,856.00000	1,935,000	19.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	19.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,856.00000	2,935,000	24.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	24.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,856.00000	3,935,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	40.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		8,044.00000	7,965,000	40.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	37.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		6,044.00000	5,965,000	37.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	29.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		4,044.00000	3,965,000	29.28	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	20.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		2,045.00000	1,966,000	20.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		131.00000	164,000	11.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		175.00000	129,000	11.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		959.00000	1,037,000	15.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		3.00000	2,000	15.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		1,956.00000	2,035,000	20.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	20.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		2,956.00000	3,035,000	25.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	25.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		3,956.00000	4,035,000	15.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	15.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	40.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,894.00000	7,815,000	40.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	37.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,894.00000	5,815,000	37.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	28.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,894.00000	3,815,000	28.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		1.00000	1,000	19.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,895.00000	1,816,000	19.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		211.00000	262,000	11.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		105.00000	77,000	11.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,107.00000	1,186,000	16.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		1.00000	1,000	16.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,106.00000	2,185,000	20.95	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	4.65	Put		0.00000	0,000	20.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,106.00000	3,185,000	23.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	23.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,106.00000	4,185,000	15.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	15.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	40.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,394.00000	8,315,000	40.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	38.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,394.00000	6,315,000	38.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	30.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,394.00000	4,315,000	30.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		1.00000	1,000	21.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,395.00000	2,316,000	21.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		46.00000	57,000	12.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		440.00000	372,000	12.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		621.00000	695,000	14.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		15.00000	10,000	14.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,606.00000	1,685,000	18.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	18.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,606.00000	2,685,000	23.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	23.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,606.00000	3,685,000	18.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	18.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	40.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,344.00000	8,265,000	40.22	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	38.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,344.00000	6,265,000	38.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	30.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,344.00000	4,265,000	30.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		1.00000	1,000	21.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,345.00000	2,266,000	21.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		53.00000	66,000	12.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		397.00000	331,000	12.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		668.00000	743,000	14.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		12.00000	8,000	14.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,656.00000	1,735,000	18.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	18.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,656.00000	2,735,000	23.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	23.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,656.00000	3,735,000	18.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	18.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	40.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,244.00000	8,165,000	40.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	37.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,244.00000	6,165,000	37.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	30.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,244.00000	4,165,000	30.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		1.00000	1,000	21.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,245.00000	2,166,000	21.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		72.00000	90,000	12.25	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		316.00000	255,000	12.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		764.00000	840,000	14.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		8.00000	5,000	14.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,756.00000	1,835,000	19.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	0,000	19.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,756.00000	2,835,000	24.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	24.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,756.00000	3,835,000	17.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	17.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	40.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,194.00000	8,115,000	40.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	37.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,194.00000	6,115,000	37.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	29.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,194.00000	4,115,000	29.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		1.00000	1,000	21.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,195.00000	2,116,000	21.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		84.00000	105,000	12.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		278.00000	220,000	12.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		812.00000	889,000	14.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		6.00000	4,000	14.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,806.00000	1,885,000	19.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		0.00000	0,000	19.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,806.00000	2,885,000	24.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	24.54	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		3,806.00000	3,885,000	16.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	16.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	40.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,444.00000	8,365,000	40.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	38.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,444.00000	6,365,000	38.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	30.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,444.00000	4,365,000	30.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		1.00000	1,000	22.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,445.00000	2,366,000	22.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		39.00000	49,000	13.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		483.00000	414,000	13.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		575.00000	648,000	13.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		19.00000	13,000	13.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,556.00000	1,635,000	18.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	0,000	18.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,556.00000	2,635,000	23.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	23.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,556.00000	3,635,000	19.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	19.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	40.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,294.00000	8,215,000	40.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	38.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,294.00000	6,215,000	38.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	30.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,294.00000	4,215,000	30.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	21.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,295.00000	2,216,000	21.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		62.00000	77,000	12.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		356.00000	292,000	12.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		716.00000	792,000	14.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		10.00000	7,000	14.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,706.00000	1,785,000	19.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	19.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,706.00000	2,785,000	24.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,706.00000	3,785,000	17.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	17.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	40.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,494.00000	8,415,000	40.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	38.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,494.00000	6,415,000	38.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	31.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,494.00000	4,415,000	31.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		0.00000	1,000	22.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,494.00000	2,416,000	22.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		34.00000	42,000	13.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		528.00000	457,000	13.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		529.00000	601,000	13.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		23.00000	16,000	13.65	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		1,506.00000	1,585,000	18.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	18.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,506.00000	2,585,000	23.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,506.00000	3,585,000	19.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	19.77	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.87110	6.79750		13.07	0.00	0	4,490.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.90220	6.83440		13.88	0.00	0	50.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.37160	7.68280		11.15	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		435.00000	195,000	11.35	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		52.00000	123,000	11.35	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		397.00000	165,000	11.15	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		64.00000	143,000	11.15	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		475.00000	227,000	11.55	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		42.00000	105,000	11.55	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.16110	8.12630		12.12	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			136.65000	136.13100			0.00	0	2.00
GOVI On	06/05/2010	GOVI			314.28300	312.86600		6.80	0.00	0	323.00
GOVI On	06/05/2010	GOVI	309.80	Call		46,873.00000	56,536,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		16,213.00000	11,706,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			319.75700	318.56700		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		66,543.00000	73,726,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		36,873.00000	32,156,000	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			363.19000	362.79500			0.00	0	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			6.61000	7.02500			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.58000	6.92500			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.58000	6.91500			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.58000	6.91500			0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.58000	6.91500			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.59000	6.94500			0.00	0	1,000.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.71000	7.07500			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			6.97000	7.25000			0.00	0	5,000.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			7.25000	7.48000			0.00	0	5,000.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			7.59000	7.80000			0.00	0	3,500.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			7.89000	8.10000			0.00	0	7,500.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.98000	8.16000			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			304.64300	303.39100			0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.04100	7.36600		4.50	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		251.00000	600,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		79.00000	9,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		432.00000	732,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		196.00000	77,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		210.00000	540,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		102.00000	13,000	1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.09700	8.20200		4.50	70,074,849.60	560	6,357.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,666.00000	2,081,000	4.34	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		230.00000	134,000	4.34	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Call		332.00000	501,000	4.21	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Put		1,318.00000	976,000	4.21	0.00	0	0.00
R157	On	06/05/2010	Bond Future	7.90	Call		209.00000	331,000	4.19	0.00	0	10.00
R157	On	06/05/2010	Bond Future	7.90	Put		1,686.00000	1,297,000	4.19	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.16300	8.26000		4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,734.00000	3,080,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		490.00000	386,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		1,925.00000	2,219,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		819.00000	663,000	4.25	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,647.00000	4,032,000	4.43	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		279.00000	213,000	4.43	0.00	0	500.00
R157	On	05/08/2010	Bond Future	8.25	Put		1,313.00000	1,096,000	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		1,267.00000	1,500,000	4.21	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.20600	8.29300		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,401.00000	2,628,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		1,490.00000	1,331,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,527.00000	2,761,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		1,397.00000	1,245,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,278.00000	2,498,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		1,586.00000	1,420,000	5.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			8.89000	8.94500		10.00	0.00	0	19,296.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,740.00000	2,030,000	9.16	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		1,224.00000	995,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.94600	8.98900		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,090.00000	4,344,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		1,704.00000	1,557,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,750.00000	1,898,000	9.79	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		4,003.00000	3,751,000	9.79	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		7,383.00000	7,715,000	10.47	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		632.00000	563,000	10.47	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		9,208.00000	9,565,000	10.74	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		371.00000	328,000	10.74	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			8.98800	9.01900		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		5,109.00000	5,273,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		3,017.00000	2,896,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		5,365.00000	5,534,000	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		2,828.00000	2,711,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,503.00000	4,664,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,859.00000	2,734,000	10.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.10300	8.21100		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,289.00000	1,623,000	4.06	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		191.00000	111,000	4.06	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.17600	8.26300		4.50	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,880.00000	3,148,000	4.42	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		240.00000	190,000	4.42	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.22100	8.28200		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,720.00000	1,846,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		968.00000	883,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,822.00000	1,952,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		899.00000	817,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,622.00000	1,743,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1,042.00000	952,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.57700	8.66900		6.50	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,971.00000	2,368,000	6.25	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		244.00000	154,000	6.25	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.64700	8.72300		6.75	162,714,840.53	1,607	1,607.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,215.00000	3,514,000	6.38	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		559.00000	467,000	6.38	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.70000	8.75900		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,555.00000	3,755,000	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		1,144.00000	1,049,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,717.00000	3,922,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		1,064.00000	974,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,396.00000	3,592,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		1,227.00000	1,128,000	7.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.63700	8.74000		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,840.00000	2,305,000	6.75	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		348.00000	214,000	6.75	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.50	Call		4,309.00000	4,892,000	7.06	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Put		32.00000	15,000	7.06	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		1,770.00000	1,351,000	6.61	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		366.00000	546,000	6.61	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.70300	8.79300		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,270.00000	3,648,000	7.41	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		727.00000	594,000	7.41	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.75100	8.82600		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,763.00000	4,038,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		1,452.00000	1,310,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,936.00000	4,217,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1,357.00000	1,222,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,594.00000	3,862,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,552.00000	1,403,000	8.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.13300	8.25000		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,584.00000	1,914,000	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		61.00000	30,000	3.56	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.22700	8.31800		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,157.00000	2,375,000	3.64	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		212.00000	167,000	3.64	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.28200	8.34300		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,474.00000	1,566,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1,050.00000	977,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,549.00000	1,643,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		990.00000	919,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,402.00000	1,490,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1,113.00000	1,035,000	4.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.76600	8.82900		8.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,651.00000	2,977,000	7.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		174.00000	122,000	7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.83300	8.88200		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,094.00000	4,320,000	8.42	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		558.00000	496,000	8.42	0.00	0	0.00
R207	On	04/11/2010	Bond Future			8.87900	8.91400		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,634.00000	3,757,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,723.00000	1,644,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,805.00000	3,932,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,614.00000	1,539,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,467.00000	3,586,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,837.00000	1,754,000	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			8.85200	8.92600		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,271.00000	2,639,000	8.50	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		299.00000	208,000	8.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.91400	8.97600		9.25	109,615,874.59	1,249	1,249.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,807.00000	4,093,000	8.93	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		698.00000	606,000	8.93	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.96200	9.01100		9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,428.00000	3,601,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		2,013.00000	1,892,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,597.00000	3,775,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,890.00000	1,774,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,001.00000	3,172,000	9.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,879.00000	1,756,000	9.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.84200	8.87800		13.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		261.00000	301,000	11.90	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		3,336.00000	3,092,000	11.90	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.88300	8.91000		13.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,704.00000	1,788,000	12.39	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,972.00000	2,845,000	12.39	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.91400	8.93100		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,502.00000	3,568,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,968.00000	2,902,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,699.00000	3,767,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,783.00000	2,718,000	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	3,311.00000	3,374,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put	3,163.00000	3,094,000	14.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			310.44100	309.04700		0.00	0	100.00
Total for Derivatives :									472,663,176.32	19,232	738,337.00

i-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900		0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200		0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.02000	7.34500		0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.06000	8.17000		0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.85500	8.91500		0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.06000	8.18000		0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.53500	8.64000		0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.60500	8.71000		0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.07500	8.20500		0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.72500	8.80500		0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.82000	8.90000		0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.82000	8.86000		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds :							0.00	0	0.00
Grand Total:							472,663,176.32	19,232	738,337.00