



Daily MTM Report

Daily summary for: 30/03/2010

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			7.47730	7.50250		13.68	23,209,539.20	3,104	251,773.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		24.00000	21,000	17.66	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		922.00000	944,000	17.66	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	38.90	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,648.00000	8,673,000	38.90	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	36.79	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,648.00000	6,673,000	36.79	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,353.00000	3,327,000	22.68	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		1.00000	0,000	22.68	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	38.90	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,698.00000	8,723,000	38.90	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	36.87	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,698.00000	6,723,000	36.87	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,303.00000	3,277,000	22.09	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		1.00000	0,000	22.09	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	38.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,798.00000	8,823,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,098.00000	9,123,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,298.00000	9,323,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	37.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,298.00000	7,323,000	37.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	25.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,298.00000	3,323,000	25.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,248.00000	9,273,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,248.00000	7,273,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	25.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,248.00000	3,273,000	25.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,753.00000	1,728,000	20.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		1.00000	1,000	20.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,753.00000	2,727,000	20.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	20.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,198.00000	9,223,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	37.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,198.00000	7,223,000	37.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,998.00000	9,023,000	38.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		9,048.00000	9,073,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,948.00000	8,973,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	37.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,948.00000	6,973,000	37.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		220.00000	200,000	13.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		168.00000	173,000	13.68	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,056.00000	1,031,000	15.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		4.00000	4,000	15.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,053.00000	2,027,000	22.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		1.00000	0,000	22.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,053.00000	3,027,000	19.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	19.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,848.00000	8,873,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,848.00000	6,873,000	37.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,155.00000	1,130,000	16.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		3.00000	3,000	16.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,153.00000	2,127,000	21.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		1.00000	0,000	21.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,153.00000	3,127,000	20.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	20.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	38.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,748.00000	8,773,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		346.00000	324,000	14.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		94.00000	97,000	14.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,254.00000	1,229,000	17.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		2.00000	2,000	17.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,253.00000	3,227,000	21.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	21.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	37.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,798.00000	6,823,000	37.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	32.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,298.00000	5,323,000	32.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		30.00000	27,000	17.25	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		828.00000	850,000	17.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		311.00000	290,000	14.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		109.00000	113,000	14.00	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,205.00000	1,180,000	16.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		3.00000	3,000	16.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,203.00000	2,177,000	21.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	21.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,203.00000	3,177,000	20.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	20.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		22.00000	19,000	17.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		970.00000	992,000	17.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		12.00000	10,000	19.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,260.00000	1,283,000	19.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	37.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,098.00000	7,123,000	37.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		7,048.00000	7,073,000	37.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	27.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		4,048.00000	4,073,000	27.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	37.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,998.00000	7,023,000	37.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		13.00000	11,000	18.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,211.00000	1,234,000	18.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		813.00000	789,000	15.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		11.00000	12,000	15.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,803.00000	1,778,000	20.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		1.00000	1,000	20.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,803.00000	2,777,000	19.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	19.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		20.00000	17,000	18.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,018.00000	1,040,000	18.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		193.00000	178,000	13.89	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		191.00000	201,000	13.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,003.00000	1,977,000	21.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		1.00000	0,000	21.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,003.00000	2,977,000	19.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	19.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	33.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,548.00000	5,573,000	33.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	29.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,548.00000	4,573,000	29.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	26.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,548.00000	3,573,000	26.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		18.00000	15,000	18.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,066.00000	1,088,000	18.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		172.00000	159,000	14.10	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		220.00000	232,000	14.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		958.00000	933,000	15.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		6.00000	6,000	15.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		1,953.00000	1,928,000	21.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		1.00000	1,000	21.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		2,953.00000	2,927,000	19.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,000	19.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	34.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,598.00000	5,623,000	34.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,598.00000	4,623,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	26.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,598.00000	3,623,000	26.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		16.00000	14,000	18.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,114.00000	1,137,000	18.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		909.00000	885,000	15.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		7.00000	8,000	15.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,903.00000	1,878,000	21.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	1,000	21.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,903.00000	2,877,000	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,000	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	34.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,648.00000	5,673,000	34.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,648.00000	3,673,000	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		14.00000	12,000	18.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,162.00000	1,185,000	18.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		861.00000	837,000	15.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		9.00000	10,000	15.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,853.00000	1,828,000	20.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		1.00000	1,000	20.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,853.00000	2,827,000	19.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,000	19.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	35.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,798.00000	5,823,000	35.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	30.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,798.00000	4,823,000	30.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	26.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,798.00000	3,823,000	26.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		11.00000	9,000	19.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,309.00000	1,332,000	19.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		97.00000	87,000	15.15	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		395.00000	410,000	15.15	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		720.00000	696,000	15.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		18.00000	19,000	15.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,703.00000	1,678,000	19.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		1.00000	1,000	19.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,703.00000	2,677,000	20.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	20.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		86.00000	77,000	15.36	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		434.00000	450,000	15.36	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		674.00000	650,000	14.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		22.00000	23,000	14.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,653.00000	1,628,000	19.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		1.00000	1,000	19.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,653.00000	2,627,000	20.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	20.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	35.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,898.00000	5,923,000	35.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	27.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,898.00000	3,923,000	27.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		9.00000	7,000	19.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,407.00000	1,430,000	19.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		76.00000	69,000	15.57	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		474.00000	492,000	15.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		629.00000	605,000	14.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		27.00000	28,000	14.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,603.00000	1,578,000	19.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		1.00000	1,000	19.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,603.00000	2,577,000	20.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	20.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	35.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,998.00000	6,023,000	35.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	27.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,998.00000	4,023,000	27.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	36.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,198.00000	6,223,000	36.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	32.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,198.00000	5,223,000	32.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	28.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,198.00000	4,223,000	28.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	25.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,198.00000	3,223,000	25.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	35.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,148.00000	6,173,000	35.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	32.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,148.00000	5,173,000	32.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	28.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,148.00000	4,173,000	28.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		419.00000	397,000	14.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		67.00000	70,000	14.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,354.00000	1,329,000	17.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		2.00000	2,000	17.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,353.00000	2,327,000	21.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	21.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	35.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,098.00000	6,123,000	35.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	27.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,098.00000	4,123,000	27.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	25.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,098.00000	3,123,000	25.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		6.00000	5,000	20.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,604.00000	1,628,000	20.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		48.00000	43,000	16.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		646.00000	666,000	16.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		459.00000	436,000	14.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		57.00000	59,000	14.43	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,404.00000	1,378,000	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		2.00000	1,000	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,403.00000	2,377,000	21.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	21.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	35.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,948.00000	5,973,000	35.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,948.00000	3,973,000	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		68.00000	61,000	15.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		516.00000	534,000	15.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		585.00000	561,000	14.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		33.00000	34,000	14.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,553.00000	1,528,000	18.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		1.00000	1,000	18.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,553.00000	2,527,000	20.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	20.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	35.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,848.00000	5,873,000	35.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	31.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,848.00000	4,873,000	31.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	27.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,848.00000	3,873,000	27.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		8.00000	7,000	19.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,456.00000	1,480,000	19.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		10.00000	8,000	19.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,358.00000	1,381,000	19.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	33.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,498.00000	5,523,000	33.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	29.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,498.00000	4,523,000	29.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		7.00000	6,000	20.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,505.00000	1,529,000	20.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		541.00000	519,000	14.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		39.00000	42,000	14.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,503.00000	1,478,000	18.64	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	6.00	Put		1.00000	1,000	18.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	34.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,698.00000	5,723,000	34.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	26.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,698.00000	3,723,000	26.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		5.00000	4,000	21.02	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,703.00000	1,727,000	21.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		382.00000	360,000	14.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		80.00000	83,000	14.21	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,304.00000	1,279,000	17.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		2.00000	2,000	17.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,303.00000	2,277,000	21.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	21.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	28.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,348.00000	4,373,000	28.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		5.00000	4,000	21.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,753.00000	1,777,000	21.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		7.00000	6,000	20.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,555.00000	1,579,000	20.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		279.00000	258,000	13.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		127.00000	131,000	13.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,998.00000	8,023,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	36.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,498.00000	6,523,000	36.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	31.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,998.00000	5,023,000	31.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,498.00000	3,523,000	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,007.00000	982,000	15.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		5.00000	5,000	15.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,503.00000	2,477,000	20.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	20.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,003.00000	3,977,000	30.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		1.00000	0,000	30.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,248.00000	8,273,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	36.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,748.00000	6,773,000	36.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	26.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,748.00000	3,773,000	26.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		34.00000	30,000	17.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		782.00000	803,000	17.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		766.00000	742,000	15.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		14.00000	15,000	15.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,253.00000	2,227,000	21.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	21.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,753.00000	3,727,000	27.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		4.00000	4,000	21.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,802.00000	1,827,000	21.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		154.00000	141,000	14.31	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		252.00000	264,000	14.31	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	30.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,748.00000	4,773,000	30.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	29.15	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,398.00000	4,423,000	29.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		6.00000	5,000	20.81	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,654.00000	1,678,000	20.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		4.00000	3,000	21.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,852.00000	1,876,000	21.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		137.00000	125,000	14.52	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		285.00000	298,000	14.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	30.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,698.00000	4,723,000	30.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		3.00000	2,000	22.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,101.00000	2,125,000	22.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		3.00000	3,000	22.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		2,001.00000	2,026,000	22.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		122.00000	111,000	14.73	0.00	0	17,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		320.00000	334,000	14.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2.00000	2,000	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,150.00000	2,175,000	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		3.00000	2,000	22.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,051.00000	2,075,000	22.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		3.00000	3,000	22.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,951.00000	1,976,000	22.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		109.00000	99,000	14.94	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		357.00000	372,000	14.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		5,048.00000	5,073,000	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		43.00000	38,000	16.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		691.00000	711,000	16.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	32.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,248.00000	5,273,000	32.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	25.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,148.00000	3,173,000	25.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	24.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,048.00000	3,073,000	24.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	24.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,948.00000	2,973,000	24.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		27.00000	24,000	17.45	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		875.00000	897,000	17.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	32.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,098.00000	5,123,000	32.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	24.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,998.00000	3,023,000	24.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1.00000	0,000	24.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,899.00000	2,923,000	24.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		38.00000	34,000	16.83	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		736.00000	757,000	16.83	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	31.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,948.00000	4,973,000	31.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1.00000	0,000	24.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,849.00000	2,873,000	24.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1.00000	1,000	24.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,749.00000	2,774,000	24.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1.00000	1,000	23.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,649.00000	2,674,000	23.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1.00000	1,000	23.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,549.00000	2,574,000	23.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1.00000	1,000	23.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,449.00000	2,474,000	23.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2.00000	1,000	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,350.00000	2,374,000	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2.00000	2,000	22.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,250.00000	2,275,000	22.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		54.00000	48,000	16.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		602.00000	621,000	16.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	30.20	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,648.00000	4,673,000	30.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		4.00000	3,000	21.85	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,902.00000	1,926,000	21.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	31.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,898.00000	4,923,000	31.25	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	10.30	Call		1.00000	1,000	24.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,799.00000	2,824,000	24.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1.00000	1,000	24.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,699.00000	2,724,000	24.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1.00000	1,000	23.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,599.00000	2,624,000	23.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1.00000	1,000	23.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,399.00000	2,424,000	23.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2.00000	1,000	22.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,300.00000	2,324,000	22.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2.00000	2,000	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,200.00000	2,225,000	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		60.00000	54,000	15.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		558.00000	577,000	15.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1.00000	1,000	23.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,499.00000	2,524,000	23.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,198.00000	8,223,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,803.00000	3,777,000	27.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	27.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	36.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,248.00000	6,273,000	36.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	28.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,248.00000	4,273,000	28.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	38.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,298.00000	8,323,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	36.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,298.00000	6,323,000	36.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	28.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,298.00000	4,323,000	28.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,703.00000	3,677,000	26.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	26.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,448.00000	8,473,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	36.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,448.00000	6,473,000	36.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	29.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,448.00000	4,473,000	29.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,553.00000	3,527,000	25.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	25.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,348.00000	8,373,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	36.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,348.00000	6,373,000	36.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,653.00000	3,627,000	26.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	26.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,998.00000	10,023,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,398.00000	8,423,000	38.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	36.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,398.00000	6,423,000	36.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,603.00000	3,577,000	25.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	25.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,498.00000	8,523,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,503.00000	3,477,000	24.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	24.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,548.00000	8,573,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	36.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,548.00000	6,573,000	36.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		499.00000	477,000	14.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		47.00000	50,000	14.53	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,454.00000	1,428,000	18.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		2.00000	1,000	18.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,453.00000	2,427,000	20.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	20.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,453.00000	3,427,000	23.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	23.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,098.00000	8,123,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,903.00000	3,877,000	29.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		1.00000	0,000	29.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	38.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,148.00000	8,173,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,853.00000	3,827,000	28.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		1.00000	0,000	28.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,598.00000	8,623,000	38.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	36.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,598.00000	6,623,000	36.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,403.00000	3,377,000	23.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	23.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		248.00000	228,000	13.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		146.00000	151,000	13.79	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.59660	7.62370		15.45	22,789.80	3	10,228.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,226.00000	8,253,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	27.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,226.00000	6,253,000	27.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		4.00000	4,000	26.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,230.00000	4,257,000	26.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		33.00000	31,000	23.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,259.00000	2,284,000	23.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		826.00000	801,000	14.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		52.00000	54,000	14.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,779.00000	1,752,000	18.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		5.00000	5,000	18.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,774.00000	2,747,000	23.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,774.00000	3,747,000	27.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,176.00000	8,203,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	27.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,176.00000	6,203,000	27.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		5.00000	4,000	26.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,181.00000	4,207,000	26.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		35.00000	32,000	23.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,211.00000	2,235,000	23.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		257.00000	245,000	16.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		433.00000	448,000	16.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		868.00000	843,000	14.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		44.00000	46,000	14.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,828.00000	1,801,000	18.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		4.00000	4,000	18.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,824.00000	2,797,000	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,824.00000	3,797,000	27.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	27.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		242.00000	230,000	16.43	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		468.00000	483,000	16.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,276.00000	8,303,000	30.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	27.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,276.00000	6,303,000	27.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		4.00000	3,000	26.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,280.00000	4,306,000	26.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		31.00000	29,000	23.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,307.00000	2,332,000	23.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		228.00000	217,000	16.62	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		504.00000	520,000	16.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		784.00000	760,000	14.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		60.00000	63,000	14.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,729.00000	1,702,000	17.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		5.00000	5,000	17.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,724.00000	2,697,000	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,724.00000	3,697,000	26.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	26.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,326.00000	8,353,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	27.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,326.00000	6,353,000	27.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		4.00000	3,000	26.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,330.00000	4,356,000	26.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		29.00000	27,000	23.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,355.00000	2,380,000	23.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		214.00000	204,000	16.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		540.00000	557,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		744.00000	720,000	14.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		70.00000	73,000	14.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,680.00000	1,653,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		6.00000	6,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,675.00000	2,647,000	22.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	22.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,674.00000	3,647,000	26.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	26.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,426.00000	8,453,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	28.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,426.00000	6,453,000	28.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		3.00000	3,000	26.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,429.00000	4,456,000	26.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		26.00000	24,000	24.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,452.00000	2,477,000	24.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		190.00000	181,000	17.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		616.00000	634,000	17.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		667.00000	644,000	14.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		93.00000	97,000	14.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,581.00000	1,554,000	17.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		7.00000	7,000	17.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,575.00000	2,548,000	22.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	22.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,574.00000	3,547,000	26.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	26.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,476.00000	8,503,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	28.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,476.00000	6,503,000	28.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		3.00000	3,000	26.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,479.00000	4,506,000	26.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		25.00000	23,000	24.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,501.00000	2,526,000	24.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		179.00000	170,000	17.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		655.00000	673,000	17.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		630.00000	608,000	14.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		106.00000	111,000	14.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,532.00000	1,505,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		8.00000	8,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,525.00000	2,498,000	22.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	22.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,524.00000	3,497,000	26.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	26.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,526.00000	8,553,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	28.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,526.00000	6,553,000	28.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		3.00000	3,000	26.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,529.00000	4,556,000	26.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		24.00000	22,000	24.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,550.00000	2,575,000	24.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		169.00000	160,000	17.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		695.00000	713,000	17.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		594.00000	572,000	14.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		120.00000	125,000	14.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,482.00000	1,456,000	16.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		8.00000	9,000	16.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,475.00000	2,448,000	21.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	21.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,474.00000	3,447,000	26.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	26.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,676.00000	8,703,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	28.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,676.00000	6,703,000	28.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		2.00000	2,000	26.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,678.00000	4,705,000	26.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		20.00000	19,000	24.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,696.00000	2,722,000	24.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		494.00000	475,000	15.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		170.00000	178,000	15.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,335.00000	1,309,000	15.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		11.00000	12,000	15.88	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	5.30	Call		2,325.00000	2,298,000	21.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	21.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,324.00000	3,297,000	25.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	25.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,626.00000	8,653,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	28.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,626.00000	6,653,000	28.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		3.00000	2,000	26.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,629.00000	4,655,000	26.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		21.00000	20,000	24.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,647.00000	2,673,000	24.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		151.00000	143,000	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		777.00000	796,000	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		526.00000	506,000	15.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		152.00000	159,000	15.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,384.00000	1,358,000	16.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		10.00000	11,000	16.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,375.00000	2,348,000	21.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	21.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,374.00000	3,347,000	25.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,776.00000	8,803,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	28.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,776.00000	6,803,000	28.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		2.00000	2,000	26.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,778.00000	4,805,000	26.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		18.00000	17,000	24.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,794.00000	2,820,000	24.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		127.00000	121,000	18.59	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		903.00000	924,000	18.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		434.00000	416,000	15.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		210.00000	219,000	15.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,238.00000	1,212,000	15.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		14.00000	15,000	15.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,226.00000	2,199,000	20.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		2.00000	2,000	20.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,224.00000	3,197,000	25.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		142.00000	135,000	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		818.00000	838,000	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,076.00000	8,103,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	27.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,076.00000	6,103,000	27.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		5.00000	4,000	26.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,081.00000	4,107,000	26.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		39.00000	36,000	23.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,115.00000	2,139,000	23.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		291.00000	278,000	15.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		367.00000	381,000	15.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		955.00000	929,000	14.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		31.00000	32,000	14.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,927.00000	1,900,000	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		3.00000	3,000	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,924.00000	2,897,000	24.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	24.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,924.00000	3,897,000	27.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	27.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,126.00000	8,153,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	27.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,126.00000	6,153,000	27.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		5.00000	4,000	26.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,131.00000	4,157,000	26.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		36.00000	34,000	23.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,162.00000	2,187,000	23.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		274.00000	261,000	16.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		400.00000	414,000	16.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		911.00000	886,000	14.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		37.00000	39,000	14.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,878.00000	1,851,000	18.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		4.00000	4,000	18.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,874.00000	2,847,000	24.08	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	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	24.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,874.00000	3,847,000	27.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	27.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,376.00000	8,403,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	28.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,376.00000	6,403,000	28.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		4.00000	3,000	26.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,380.00000	4,406,000	26.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		28.00000	26,000	23.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,404.00000	2,429,000	23.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		202.00000	192,000	17.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		578.00000	595,000	17.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		705.00000	682,000	14.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		81.00000	85,000	14.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,630.00000	1,603,000	17.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		6.00000	6,000	17.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,625.00000	2,598,000	22.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	22.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,624.00000	3,597,000	26.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	26.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,576.00000	8,603,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	28.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,576.00000	6,603,000	28.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		3.00000	2,000	26.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,579.00000	4,605,000	26.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		23.00000	21,000	24.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,599.00000	2,624,000	24.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		160.00000	151,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		736.00000	754,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		559.00000	539,000	15.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		135.00000	142,000	15.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,433.00000	1,407,000	16.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		9.00000	10,000	16.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,425.00000	2,398,000	21.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	21.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,424.00000	3,397,000	26.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	26.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,726.00000	8,753,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	28.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,726.00000	6,753,000	28.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		2.00000	2,000	26.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,728.00000	4,755,000	26.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		19.00000	18,000	24.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,745.00000	2,771,000	24.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		135.00000	128,000	18.39	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		861.00000	881,000	18.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		463.00000	445,000	15.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		189.00000	198,000	15.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,287.00000	1,260,000	15.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		13.00000	13,000	15.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,276.00000	2,248,000	20.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		2.00000	1,000	20.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,274.00000	3,247,000	25.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		54.00000	51,000	22.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,730.00000	1,754,000	22.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		61.00000	58,000	21.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,587.00000	1,611,000	21.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,034.00000	1,056,000	19.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		108.00000	103,000	19.17	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,169.00000	1,191,000	19.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		93.00000	88,000	19.76	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		64.00000	60,000	21.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,540.00000	1,563,000	21.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		70.00000	66,000	20.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,446.00000	1,469,000	20.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		103.00000	97,000	19.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,079.00000	1,100,000	19.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.71500	7.74130		16.35	154,300.00	20	6,210.00
\$ / 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		8,210.00000	8,236,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		7.00000	7,000	29.20	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	13/12/2010	Foreign Exchange Future	13.95	Put		6,216.00000	6,242,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		27.00000	26,000	27.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,236.00000	4,261,000	27.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		83.00000	80,000	23.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,292.00000	2,315,000	23.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		354.00000	343,000	17.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		563.00000	578,000	17.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		896.00000	875,000	15.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		105.00000	110,000	15.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,805.00000	1,779,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		14.00000	14,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,794.00000	2,768,000	21.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		3.00000	3,000	21.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,792.00000	3,766,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		213.00000	206,000	19.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,022.00000	1,041,000	19.11	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		8,260.00000	8,286,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		7.00000	6,000	29.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,266.00000	6,291,000	29.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		26.00000	25,000	27.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,285.00000	4,310,000	27.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		80.00000	77,000	23.54	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,339.00000	2,362,000	23.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		859.00000	839,000	15.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		118.00000	124,000	15.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,756.00000	1,730,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		15.00000	15,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,744.00000	2,718,000	21.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		3.00000	3,000	21.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,742.00000	3,716,000	26.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	26.59	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		8,310.00000	8,336,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		6.00000	6,000	29.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,315.00000	6,341,000	29.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		25.00000	24,000	27.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,334.00000	4,359,000	27.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		77.00000	75,000	23.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,386.00000	2,410,000	23.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		324.00000	314,000	17.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		633.00000	649,000	17.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		823.00000	803,000	15.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		132.00000	138,000	15.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,708.00000	1,682,000	16.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		17.00000	17,000	16.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,694.00000	2,668,000	21.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		3.00000	3,000	21.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,692.00000	3,666,000	26.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	26.31	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		8,360.00000	8,386,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		6.00000	6,000	29.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,365.00000	6,391,000	29.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		25.00000	23,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,384.00000	4,408,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		75.00000	72,000	23.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,434.00000	2,457,000	23.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		310.00000	300,000	17.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		669.00000	685,000	17.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		788.00000	768,000	15.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		147.00000	153,000	15.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,659.00000	1,634,000	16.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		18.00000	19,000	16.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,645.00000	2,618,000	20.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		4.00000	3,000	20.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,642.00000	3,616,000	26.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	26.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		339.00000	328,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		598.00000	613,000	17.33	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		8,410.00000	8,436,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		6.00000	5,000	29.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,415.00000	6,440,000	29.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		24.00000	23,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,433.00000	4,458,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		73.00000	70,000	23.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,482.00000	2,505,000	23.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		297.00000	287,000	17.81	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		706.00000	722,000	17.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		754.00000	734,000	15.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		163.00000	169,000	15.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,611.00000	1,586,000	16.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		20.00000	21,000	16.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,595.00000	2,569,000	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		4.00000	4,000	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,592.00000	3,566,000	25.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	25.76	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		8,460.00000	8,486,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		6.00000	5,000	29.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,465.00000	6,490,000	29.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		23.00000	22,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,482.00000	4,507,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		70.00000	68,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,529.00000	2,553,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		285.00000	275,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		744.00000	760,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		720.00000	701,000	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	13/12/2010	Foreign Exchange Future	7.20	Put		179.00000	186,000	15.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,564.00000	1,538,000	16.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		23.00000	23,000	16.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,545.00000	2,519,000	20.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		4.00000	4,000	20.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,542.00000	3,516,000	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	25.48	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		8,510.00000	8,536,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		5.00000	5,000	28.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,514.00000	6,540,000	28.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		22.00000	21,000	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,531.00000	4,556,000	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		68.00000	66,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,577.00000	2,601,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		273.00000	264,000	18.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		782.00000	799,000	18.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		688.00000	669,000	15.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		197.00000	204,000	15.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,516.00000	1,490,000	16.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		25.00000	25,000	16.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,495.00000	2,469,000	20.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		4.00000	4,000	20.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,492.00000	3,466,000	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	25.20	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	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,709.00000	8,735,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		4.00000	4,000	28.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,713.00000	6,739,000	28.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		19.00000	19,000	28.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,728.00000	4,754,000	28.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		60.00000	58,000	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,769.00000	2,793,000	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		231.00000	223,000	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		940.00000	958,000	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		570.00000	553,000	15.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		279.00000	288,000	15.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,328.00000	1,302,000	15.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		37.00000	37,000	15.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,297.00000	2,271,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		6.00000	6,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,292.00000	3,266,000	24.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	1,000	24.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	0,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,660.00000	8,685,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		4.00000	4,000	28.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,663.00000	6,689,000	28.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		20.00000	19,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,679.00000	4,704,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		62.00000	60,000	24.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,721.00000	2,745,000	24.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		241.00000	233,000	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		900.00000	918,000	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		598.00000	580,000	15.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		257.00000	265,000	15.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,374.00000	1,349,000	15.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		33.00000	34,000	15.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,346.00000	2,320,000	19.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		5.00000	5,000	19.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,342.00000	3,316,000	24.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	24.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		205.00000	198,000	19.28	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,064.00000	1,083,000	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,759.00000	8,785,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		4.00000	4,000	28.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,763.00000	6,789,000	28.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		19.00000	18,000	28.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,778.00000	4,803,000	28.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		59.00000	56,000	24.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,818.00000	2,841,000	24.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		222.00000	214,000	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		981.00000	999,000	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		543.00000	526,000	16.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		302.00000	311,000	16.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,281.00000	1,256,000	15.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		40.00000	41,000	15.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,247.00000	2,221,000	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		6.00000	6,000	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,243.00000	3,216,000	23.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		2.00000	1,000	23.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		261.00000	253,000	18.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		820.00000	838,000	18.30	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		8,110.00000	8,136,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		8.00000	7,000	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,117.00000	6,142,000	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		29.00000	28,000	27.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,138.00000	4,163,000	27.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		89.00000	85,000	23.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,198.00000	2,220,000	23.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		387.00000	375,000	16.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		496.00000	510,000	16.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		974.00000	952,000	15.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		83.00000	87,000	15.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,902.00000	1,876,000	17.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		11.00000	11,000	17.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,893.00000	2,867,000	21.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		2.00000	2,000	21.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,892.00000	3,865,000	27.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	27.42	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		8,160.00000	8,186,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		8.00000	7,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,167.00000	6,192,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		28.00000	27,000	27.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,187.00000	4,212,000	27.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		86.00000	82,000	23.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,245.00000	2,267,000	23.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		370.00000	358,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		529.00000	543,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		935.00000	913,000	15.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		94.00000	98,000	15.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,853.00000	1,828,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		12.00000	13,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,844.00000	2,817,000	21.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		3.00000	2,000	21.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,842.00000	3,815,000	27.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	27.14	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		8,560.00000	8,586,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		5.00000	5,000	28.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,564.00000	6,590,000	28.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		21.00000	20,000	28.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,580.00000	4,605,000	28.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		66.00000	64,000	24.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,625.00000	2,649,000	24.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		657.00000	639,000	15.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		216.00000	224,000	15.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,468.00000	1,443,000	16.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		27.00000	28,000	16.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,446.00000	2,419,000	19.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		5.00000	4,000	19.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,442.00000	3,416,000	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		1.00000	0,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,610.00000	8,635,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		5.00000	4,000	28.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,614.00000	6,639,000	28.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		21.00000	20,000	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,630.00000	4,655,000	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		64.00000	62,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,673.00000	2,697,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		251.00000	242,000	18.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		860.00000	877,000	18.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		627.00000	609,000	15.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		236.00000	244,000	15.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,421.00000	1,396,000	15.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		30.00000	31,000	15.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,396.00000	2,370,000	19.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		5.00000	5,000	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,392.00000	3,366,000	24.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	24.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		2.00000	2,000	28.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,311.00000	7,337,000	28.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		13.00000	13,000	28.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,322.00000	5,348,000	28.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		43.00000	42,000	25.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,352.00000	3,377,000	25.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		147.00000	142,000	20.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,456.00000	1,477,000	20.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,691.00000	4,665,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,501.00000	1,522,000	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		142.00000	137,000	20.90	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		110.00000	106,000	22.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,869.00000	1,891,000	22.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		132.00000	128,000	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,591.00000	1,613,000	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		106.00000	103,000	22.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,915.00000	1,938,000	22.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		405.00000	392,000	16.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		464.00000	477,000	16.68	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.83290	7.85900		16.82	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		458.00000	445,000	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		599.00000	612,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		468.00000	455,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		659.00000	672,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		480.00000	466,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		571.00000	583,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		980.00000	995,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		339.00000	328,000	19.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,752.00000	2,774,000	24.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		111.00000	107,000	24.00	0.00	0	30,000.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.28740	11.22890		13.12	462,783.40	41	31,279.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,821.00000	10,763,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,821.00000	8,763,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,121.00000	11,063,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,121.00000	9,063,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,621.00000	10,563,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,621.00000	8,563,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	30.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,621.00000	6,563,000	30.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,622.00000	4,564,000	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,471.00000	10,413,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,471.00000	8,413,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	29.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,471.00000	6,413,000	29.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	24.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,472.00000	4,414,000	24.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,371.00000	10,313,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,371.00000	8,313,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		12.00000	14,000	21.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,383.00000	2,327,000	21.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		42.00000	44,000	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,413.00000	1,357,000	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		687.00000	734,000	12.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		58.00000	47,000	12.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,634.00000	1,692,000	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		5.00000	5,000	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,171.00000	10,113,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	34.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,171.00000	8,113,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,221.00000	10,163,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,221.00000	8,163,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		50.00000	53,000	17.75	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,271.00000	1,216,000	17.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		192.00000	210,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		413.00000	373,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		816.00000	865,000	12.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		37.00000	28,000	12.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,783.00000	1,841,000	17.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		4.00000	4,000	17.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,671.00000	10,613,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	30.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,671.00000	6,613,000	30.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,672.00000	4,614,000	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,871.00000	10,813,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,871.00000	8,813,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	30.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,871.00000	6,813,000	30.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		11,021.00000	10,963,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		9,021.00000	8,963,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		63.00000	68,000	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		1,084.00000	1,031,000	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		260.00000	288,000	13.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		281.00000	251,000	13.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		997.00000	1,051,000	12.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		18.00000	14,000	12.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		11,071.00000	11,013,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		9,071.00000	9,013,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		241.00000	263,000	13.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		312.00000	276,000	13.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		951.00000	1,003,000	12.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		22.00000	16,000	12.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,971.00000	10,913,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,971.00000	8,913,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		5.00000	5,000	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,976.00000	2,918,000	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		23.00000	24,000	20.77	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	13.20	Put		1,994.00000	1,937,000	20.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		68.00000	72,000	16.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		1,039.00000	985,000	16.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		280.00000	314,000	13.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		251.00000	227,000	13.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,044.00000	1,100,000	13.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		15.00000	13,000	13.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,921.00000	10,863,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	31.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,921.00000	6,863,000	31.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	1,000	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,921.00000	4,864,000	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,771.00000	10,713,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,771.00000	8,713,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,721.00000	10,663,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,721.00000	8,663,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,721.00000	6,663,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,722.00000	4,664,000	25.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,571.00000	10,513,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,571.00000	8,513,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	30.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,571.00000	6,513,000	30.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,572.00000	4,514,000	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		116.00000	125,000	15.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		687.00000	638,000	15.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		531.00000	573,000	12.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		102.00000	86,000	12.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,436.00000	1,493,000	15.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		7.00000	6,000	15.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,521.00000	10,463,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,521.00000	8,463,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,421.00000	10,363,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,421.00000	8,363,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		11.00000	13,000	21.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,432.00000	2,376,000	21.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		143.00000	156,000	14.53	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	11.65	Put		564.00000	519,000	14.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		647.00000	692,000	12.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		68.00000	55,000	12.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,321.00000	10,263,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,321.00000	8,263,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	30.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,821.00000	6,763,000	30.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	28.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,821.00000	5,763,000	28.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,822.00000	4,764,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,822.00000	3,764,000	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		13.00000	15,000	21.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,334.00000	2,278,000	21.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		44.00000	47,000	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,365.00000	1,310,000	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		166.00000	181,000	14.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		487.00000	444,000	14.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		729.00000	777,000	12.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		50.00000	40,000	12.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,683.00000	1,741,000	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		4.00000	4,000	16.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		4.00000	5,000	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		3,025.00000	2,968,000	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	32.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,371.00000	7,313,000	32.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	26.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,371.00000	5,313,000	26.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	1,000	24.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,372.00000	4,314,000	24.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		77.00000	82,000	16.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		948.00000	895,000	16.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		334.00000	370,000	13.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		205.00000	183,000	13.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	32.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,271.00000	7,213,000	32.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		28.00000	29,000	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,799.00000	1,742,000	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		88.00000	94,000	15.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		859.00000	807,000	15.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		394.00000	432,000	13.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		165.00000	145,000	13.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,239.00000	1,296,000	14.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		10.00000	9,000	14.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	31.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,971.00000	6,913,000	31.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	28.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,971.00000	5,913,000	28.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	25.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,971.00000	4,913,000	25.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		1.00000	1,000	23.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,972.00000	3,914,000	23.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		11.00000	12,000	21.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,482.00000	2,425,000	21.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		38.00000	39,000	18.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,509.00000	1,452,000	18.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		133.00000	145,000	14.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		604.00000	558,000	14.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		607.00000	651,000	12.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		78.00000	64,000	12.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,535.00000	1,592,000	15.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		6.00000	5,000	15.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		108.00000	117,000	15.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		729.00000	680,000	15.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		495.00000	536,000	12.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		116.00000	99,000	12.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,387.00000	1,444,000	15.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		8.00000	7,000	15.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	29.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,421.00000	6,363,000	29.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	27.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,421.00000	5,363,000	27.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		24.00000	25,000	20.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,945.00000	1,888,000	20.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		72.00000	77,000	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		993.00000	940,000	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,093.00000	1,149,000	13.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		14.00000	12,000	13.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	32.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,321.00000	7,263,000	32.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	26.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,321.00000	5,263,000	26.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		1.00000	1,000	24.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,322.00000	4,264,000	24.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		6.00000	7,000	22.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,827.00000	2,770,000	22.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		27.00000	27,000	20.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,848.00000	1,790,000	20.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		82.00000	88,000	16.14	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		903.00000	851,000	16.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		363.00000	400,000	13.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		184.00000	163,000	13.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,190.00000	1,247,000	14.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		11.00000	10,000	14.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	31.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,221.00000	7,163,000	31.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	29.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,221.00000	6,163,000	29.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	26.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,221.00000	5,163,000	26.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		1.00000	1,000	23.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,222.00000	4,164,000	23.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		29.00000	30,000	19.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,750.00000	1,693,000	19.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		94.00000	101,000	15.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		815.00000	764,000	15.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		426.00000	465,000	12.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		147.00000	128,000	12.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,288.00000	1,345,000	14.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		9.00000	8,000	14.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		31.00000	32,000	19.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,702.00000	1,645,000	19.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		101.00000	109,000	15.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		772.00000	722,000	15.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,337.00000	1,394,000	14.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		8.00000	7,000	14.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	31.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		7,021.00000	6,963,000	31.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		6,021.00000	5,963,000	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	26.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		5,021.00000	4,963,000	26.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		1.00000	1,000	23.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		4,022.00000	3,964,000	23.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		36.00000	37,000	18.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,557.00000	1,500,000	18.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		124.00000	135,000	14.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		645.00000	598,000	14.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		568.00000	611,000	12.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		89.00000	74,000	12.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,485.00000	1,543,000	15.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		6.00000	6,000	15.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		10.00000	11,000	21.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,531.00000	2,474,000	21.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	30.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,771.00000	6,713,000	30.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,771.00000	5,713,000	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,772.00000	4,714,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		1.00000	2,000	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,772.00000	3,715,000	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		16.00000	17,000	21.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,237.00000	2,180,000	21.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	29.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,521.00000	6,463,000	29.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	27.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,521.00000	5,463,000	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,522.00000	4,464,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		2.00000	2,000	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,523.00000	3,465,000	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		21.00000	23,000	20.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		2,042.00000	1,986,000	20.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	29.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,321.00000	6,263,000	29.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		224.00000	244,000	13.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		345.00000	307,000	13.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		905.00000	956,000	12.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		26.00000	19,000	12.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,882.00000	1,940,000	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		3.00000	3,000	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	28.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,171.00000	6,113,000	28.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	26.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,171.00000	5,113,000	26.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		4.00000	4,000	22.50	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,175.00000	3,117,000	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		207.00000	227,000	13.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		378.00000	340,000	13.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		860.00000	910,000	12.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		31.00000	23,000	12.76	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	16.50	Call		0.00000	0,000	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,271.00000	5,213,000	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	1,000	24.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,272.00000	4,214,000	24.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		3.00000	3,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,274.00000	3,216,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		14.00000	16,000	21.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,285.00000	2,229,000	21.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		47.00000	50,000	17.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,318.00000	1,263,000	17.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		179.00000	195,000	13.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		450.00000	408,000	13.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		772.00000	820,000	12.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		43.00000	33,000	12.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,733.00000	1,791,000	16.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		4.00000	4,000	16.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,671.00000	8,613,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	31.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,171.00000	7,113,000	31.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,671.00000	5,613,000	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		1.00000	1,000	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,172.00000	4,114,000	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		8.00000	8,000	21.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,679.00000	2,621,000	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		53.00000	56,000	17.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,224.00000	1,169,000	17.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		460.00000	500,000	12.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		131.00000	113,000	12.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,832.00000	1,890,000	17.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		3.00000	3,000	17.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,329.00000	3,387,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		7.00000	7,000	22.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,778.00000	2,720,000	22.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,921.00000	8,863,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	32.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,421.00000	7,363,000	32.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	28.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,921.00000	5,863,000	28.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	1,000	24.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,422.00000	4,364,000	24.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		5.00000	6,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,926.00000	2,869,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		40.00000	42,000	18.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,461.00000	1,405,000	18.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		306.00000	341,000	13.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		227.00000	204,000	13.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,584.00000	1,642,000	16.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		5.00000	5,000	16.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,079.00000	3,138,000	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	1,000	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,371.00000	9,313,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	33.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,871.00000	7,813,000	33.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	29.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,371.00000	6,313,000	29.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,872.00000	4,814,000	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		3.00000	3,000	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,374.00000	3,316,000	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		25.00000	26,000	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,896.00000	1,839,000	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		154.00000	168,000	14.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		525.00000	481,000	14.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,141.00000	1,198,000	13.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		12.00000	11,000	13.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,630.00000	2,688,000	20.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1.00000	1,000	20.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	31.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		7,071.00000	7,013,000	31.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	28.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,071.00000	6,013,000	28.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	26.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		5,071.00000	5,013,000	26.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		1.00000	1,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,072.00000	4,014,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		4.00000	5,000	22.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		3,075.00000	3,018,000	22.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		9.00000	10,000	21.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,580.00000	2,523,000	21.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		20.00000	22,000	21.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,091.00000	2,035,000	21.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		34.00000	35,000	19.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,605.00000	1,548,000	19.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		60.00000	63,000	17.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,131.00000	1,076,000	17.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		6.00000	6,000	22.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,877.00000	2,819,000	22.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	31.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,121.00000	7,063,000	31.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	28.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,121.00000	6,063,000	28.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	26.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,121.00000	5,063,000	26.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		1.00000	1,000	23.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,122.00000	4,064,000	23.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		8.00000	9,000	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,629.00000	2,572,000	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		18.00000	20,000	21.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,139.00000	2,083,000	21.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		32.00000	34,000	19.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,653.00000	1,597,000	19.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		56.00000	60,000	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,177.00000	1,123,000	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		7.00000	8,000	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,728.00000	2,671,000	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	29.27	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,271.00000	6,213,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		17.00000	19,000	21.29	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,188.00000	2,132,000	21.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		4.00000	4,000	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,125.00000	3,067,000	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,571.00000	9,513,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	32.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,571.00000	7,513,000	32.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,571.00000	5,513,000	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		2.00000	2,000	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,573.00000	3,515,000	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,430.00000	2,488,000	20.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1.00000	1,000	20.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,471.00000	9,413,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	32.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,471.00000	7,413,000	32.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	27.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,471.00000	5,413,000	27.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		2.00000	2,000	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,473.00000	3,415,000	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,530.00000	2,588,000	20.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1.00000	1,000	20.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,521.00000	9,463,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	32.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,521.00000	7,463,000	32.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,480.00000	2,538,000	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1.00000	1,000	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,771.00000	9,713,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	33.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,771.00000	7,713,000	33.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,231.00000	2,289,000	19.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		2.00000	2,000	19.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,871.00000	9,813,000	34.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	28.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,871.00000	5,813,000	28.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		1.00000	1,000	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,872.00000	3,814,000	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,131.00000	2,189,000	18.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		2.00000	2,000	18.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,821.00000	9,763,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	33.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,821.00000	7,763,000	33.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,181.00000	2,239,000	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		2.00000	2,000	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,921.00000	9,863,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	33.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,921.00000	7,863,000	33.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		1.00000	1,000	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,922.00000	3,864,000	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,081.00000	2,139,000	18.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		2.00000	2,000	18.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		10,071.00000	10,013,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,071.00000	8,013,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,932.00000	1,990,000	17.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		3.00000	3,000	17.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,121.00000	10,063,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,121.00000	8,063,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		10,021.00000	9,963,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	34.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		8,021.00000	7,963,000	34.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1,982.00000	2,040,000	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		3.00000	3,000	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,321.00000	9,263,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		3.00000	3,000	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,324.00000	3,266,000	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,680.00000	2,738,000	21.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1.00000	1,000	21.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,031.00000	2,089,000	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		2.00000	2,000	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,029.00000	3,088,000	22.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	1,000	22.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,179.00000	3,238,000	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	1,000	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		2,979.00000	3,038,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	1,000	22.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,621.00000	9,563,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	33.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,621.00000	7,563,000	33.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,621.00000	5,563,000	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		2.00000	2,000	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,623.00000	3,565,000	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,380.00000	2,438,000	19.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1.00000	1,000	19.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,421.00000	9,363,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		2.00000	3,000	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,423.00000	3,366,000	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,580.00000	2,638,000	20.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1.00000	1,000	20.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,879.00000	2,938,000	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	1,000	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,171.00000	9,113,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,829.00000	2,888,000	21.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	1,000	21.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,671.00000	9,613,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	33.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,671.00000	7,613,000	33.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		2.00000	2,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,673.00000	3,615,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,330.00000	2,389,000	19.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1.00000	2,000	19.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,271.00000	10,213,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,271.00000	8,213,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,721.00000	9,663,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	33.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,721.00000	7,663,000	33.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	27.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,721.00000	5,663,000	27.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		2.00000	2,000	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,723.00000	3,665,000	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,280.00000	2,339,000	19.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1.00000	2,000	19.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,971.00000	9,913,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	34.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,971.00000	7,913,000	34.09	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.46210	11.40480		14.45	22,924.20	2	2,795.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		158.00000	146,000	18.00	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		1,553.00000	1,484,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		175.00000	164,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,470.00000	1,402,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		166.00000	155,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,511.00000	1,443,000	18.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.63670	11.57630		15.32	0.00	0	7.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08050	0.08100		19.37	0.00	0	1,364.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		333.00000	303,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		233.00000	253,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		75.00000	66,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		975.00000	1,016,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,110.00000	1,061,000	18.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		10.00000	11,000	18.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08180	0.08240		23.97	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		445.00000	435,000	22.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		495.00000	545,000	22.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.03720	10.10410		11.72	2,198,146.80	219	27,220.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		4.00000	3,000	17.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		2,000.00000	2,066,000	17.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		5.00000	4,000	16.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,801.00000	1,867,000	16.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		4.00000	3,000	16.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,900.00000	1,966,000	16.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	31.80	0.00	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		9,196.00000	9,263,000	31.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	30.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,196.00000	7,263,000	30.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	26.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,196.00000	5,263,000	26.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	0,000	20.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,197.00000	3,263,000	20.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		17.00000	13,000	15.08	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,213.00000	1,276,000	15.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		145.00000	122,000	12.40	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		341.00000	385,000	12.40	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		823.00000	760,000	12.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		19.00000	23,000	12.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,805.00000	1,739,000	16.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		1.00000	2,000	16.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,804.00000	2,737,000	19.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	19.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	31.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,496.00000	9,563,000	31.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	31.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,496.00000	7,563,000	31.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	27.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,496.00000	5,563,000	27.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	21.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,496.00000	3,563,000	21.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		9.00000	7,000	15.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,505.00000	1,570,000	15.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		76.00000	62,000	13.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		572.00000	625,000	13.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		558.00000	502,000	12.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		54.00000	65,000	12.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,507.00000	1,440,000	15.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		3.00000	3,000	15.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,504.00000	2,437,000	19.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	19.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	31.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,596.00000	9,663,000	31.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,596.00000	7,663,000	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	28.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,596.00000	5,663,000	28.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,596.00000	3,663,000	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		8.00000	5,000	16.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,604.00000	1,668,000	16.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		61.00000	49,000	13.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		657.00000	712,000	13.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		478.00000	426,000	12.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		74.00000	89,000	12.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,407.00000	1,341,000	14.50	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	14/06/2010	Foreign Exchange Future	8.70	Put		3.00000	4,000	14.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,404.00000	2,337,000	18.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	18.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	31.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,246.00000	9,313,000	31.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	30.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,246.00000	7,313,000	30.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	27.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,246.00000	5,313,000	27.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	0,000	20.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,247.00000	3,313,000	20.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		15.00000	11,000	15.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,261.00000	1,324,000	15.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		130.00000	109,000	12.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		376.00000	422,000	12.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		777.00000	715,000	12.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		23.00000	28,000	12.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,756.00000	1,689,000	16.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		2.00000	2,000	16.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,754.00000	2,687,000	19.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	19.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	31.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,296.00000	9,363,000	31.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	31.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,296.00000	7,363,000	31.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	27.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,296.00000	5,363,000	27.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	0,000	20.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,297.00000	3,363,000	20.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		14.00000	10,000	15.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,310.00000	1,373,000	15.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		117.00000	97,000	12.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		413.00000	460,000	12.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		731.00000	670,000	12.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		27.00000	33,000	12.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,706.00000	1,639,000	16.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	2,000	16.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,704.00000	2,637,000	19.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	19.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	31.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,446.00000	9,513,000	31.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,446.00000	7,513,000	31.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	27.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,446.00000	5,513,000	27.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	21.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,446.00000	3,513,000	21.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		10.00000	7,000	15.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,456.00000	1,520,000	15.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		84.00000	69,000	13.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		530.00000	582,000	13.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		600.00000	542,000	12.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		46.00000	55,000	12.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,556.00000	1,490,000	15.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	3,000	15.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,554.00000	2,487,000	19.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	19.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	31.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,346.00000	9,413,000	31.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	31.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,346.00000	7,413,000	31.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	27.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,346.00000	5,413,000	27.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	21.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,346.00000	3,413,000	21.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		13.00000	9,000	15.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,359.00000	1,422,000	15.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		105.00000	87,000	12.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		451.00000	500,000	12.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		687.00000	626,000	12.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		33.00000	39,000	12.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,656.00000	1,589,000	15.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		2.00000	2,000	15.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,654.00000	2,587,000	19.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	19.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	31.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,396.00000	9,463,000	31.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,396.00000	7,463,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	27.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,396.00000	5,463,000	27.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	21.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,396.00000	3,463,000	21.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		11.00000	8,000	15.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,407.00000	1,471,000	15.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		94.00000	78,000	12.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		490.00000	541,000	12.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		643.00000	584,000	12.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		39.00000	47,000	12.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,606.00000	1,539,000	15.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		2.00000	2,000	15.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,604.00000	2,537,000	19.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	19.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	31.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,746.00000	9,813,000	31.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	31.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,746.00000	7,813,000	31.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	28.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,746.00000	5,813,000	28.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	22.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,746.00000	3,813,000	22.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		6.00000	4,000	16.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,752.00000	1,817,000	16.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		44.00000	35,000	13.87	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		790.00000	848,000	13.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		369.00000	322,000	11.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		115.00000	135,000	11.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,259.00000	1,192,000	13.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		5.00000	5,000	13.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,254.00000	2,188,000	18.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	1,000	18.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	31.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,696.00000	9,763,000	31.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	31.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,696.00000	7,763,000	31.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,696.00000	5,763,000	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	22.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,696.00000	3,763,000	22.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		6.00000	4,000	16.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,702.00000	1,767,000	16.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		49.00000	39,000	13.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		745.00000	802,000	13.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		404.00000	355,000	11.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		100.00000	118,000	11.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,308.00000	1,241,000	13.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		4.00000	4,000	13.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,304.00000	2,238,000	18.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	1,000	18.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	31.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,796.00000	9,863,000	31.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	31.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,796.00000	7,863,000	31.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	28.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,796.00000	5,863,000	28.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	22.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,796.00000	3,863,000	22.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		39.00000	31,000	14.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		835.00000	894,000	14.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		335.00000	291,000	11.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		131.00000	154,000	11.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,209.00000	1,143,000	13.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		5.00000	6,000	13.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,204.00000	2,138,000	18.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	1,000	18.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	31.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,846.00000	9,913,000	31.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	31.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,846.00000	7,913,000	31.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	29.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,846.00000	5,913,000	29.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	22.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,846.00000	3,913,000	22.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		5.00000	3,000	16.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,851.00000	1,916,000	16.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		35.00000	28,000	14.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		881.00000	941,000	14.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		303.00000	261,000	11.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		149.00000	174,000	11.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,160.00000	1,093,000	13.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		6.00000	6,000	13.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,155.00000	2,088,000	18.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		1.00000	1,000	18.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	31.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,646.00000	9,713,000	31.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	31.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,646.00000	7,713,000	31.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	28.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,646.00000	5,713,000	28.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	21.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,646.00000	3,713,000	21.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		7.00000	5,000	16.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,653.00000	1,718,000	16.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		55.00000	44,000	13.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		701.00000	757,000	13.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		440.00000	389,000	12.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		86.00000	102,000	12.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,358.00000	1,291,000	14.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		4.00000	4,000	14.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,354.00000	2,287,000	18.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	18.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	31.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,896.00000	9,963,000	31.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,896.00000	7,963,000	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	29.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,896.00000	5,963,000	29.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	22.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,896.00000	3,963,000	22.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		32.00000	25,000	14.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		928.00000	988,000	14.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		273.00000	234,000	11.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		169.00000	197,000	11.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,110.00000	1,044,000	12.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		6.00000	7,000	12.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,105.00000	2,038,000	18.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		1.00000	1,000	18.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	31.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,046.00000	10,113,000	31.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	31.80	0.00	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		8,046.00000	8,113,000	31.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	29.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,046.00000	6,113,000	29.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	23.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,046.00000	4,113,000	23.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		3.00000	2,000	17.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,049.00000	2,115,000	17.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		23.00000	18,000	14.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,069.00000	1,131,000	14.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		197.00000	169,000	11.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		243.00000	282,000	11.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		964.00000	900,000	12.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		10.00000	13,000	12.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,955.00000	1,888,000	17.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	17.39	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.19670	10.26700		13.18	0.00	0	4,808.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		96.00000	83,000	17.52	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,494.00000	1,551,000	17.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.35510	10.42470		13.93	0.00	0	1,971.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,775.00000	9,845,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		3.00000	2,000	24.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,778.00000	7,847,000	24.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		19.00000	9,000	23.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,794.00000	5,854,000	23.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		55.00000	46,000	22.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,830.00000	3,891,000	22.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		149.00000	134,000	18.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,924.00000	1,979,000	18.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		275.00000	254,000	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,050.00000	1,099,000	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		594.00000	556,000	13.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		369.00000	401,000	13.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,295.00000	1,231,000	13.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		70.00000	76,000	13.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,239.00000	2,170,000	15.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		14.00000	15,000	15.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		162.00000	146,000	18.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,787.00000	1,841,000	18.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,825.00000	9,895,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		3.00000	2,000	24.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,828.00000	7,897,000	24.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		19.00000	8,000	23.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,844.00000	5,903,000	23.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		54.00000	45,000	22.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,879.00000	3,940,000	22.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		146.00000	131,000	18.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,971.00000	2,026,000	18.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		266.00000	245,000	16.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,091.00000	1,140,000	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		569.00000	531,000	13.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		394.00000	426,000	13.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,251.00000	1,187,000	12.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		76.00000	82,000	12.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,190.00000	2,121,000	14.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		15.00000	16,000	14.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,525.00000	10,595,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		1.00000	1,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,526.00000	8,596,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		10.00000	5,000	23.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,535.00000	6,600,000	23.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		37.00000	26,000	22.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,562.00000	4,621,000	22.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		98.00000	86,000	20.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,623.00000	2,681,000	20.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		171.00000	155,000	18.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,696.00000	1,750,000	18.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		328.00000	305,000	15.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		853.00000	900,000	15.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		734.00000	689,000	13.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		259.00000	284,000	13.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,522.00000	1,456,000	13.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		47.00000	51,000	13.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,425.00000	10,495,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,426.00000	8,496,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		11.00000	5,000	23.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,436.00000	6,500,000	23.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		39.00000	28,000	22.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,464.00000	4,523,000	22.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		104.00000	91,000	19.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,529.00000	2,586,000	19.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		182.00000	165,000	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,607.00000	1,660,000	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		353.00000	329,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		778.00000	824,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		797.00000	749,000	13.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		222.00000	244,000	13.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,614.00000	1,548,000	13.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		39.00000	43,000	13.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		1.00000	0,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,576.00000	9,645,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		3.00000	2,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,578.00000	7,647,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		21.00000	10,000	22.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,596.00000	5,655,000	22.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		59.00000	50,000	22.18	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	13/12/2010	Foreign Exchange Future	14.00	Put		3,634.00000	3,695,000	22.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		167.00000	151,000	18.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,742.00000	1,796,000	18.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		317.00000	294,000	15.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		892.00000	939,000	15.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		705.00000	660,000	13.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		280.00000	305,000	13.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,476.00000	1,410,000	13.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		51.00000	55,000	13.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,437.00000	2,367,000	15.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		12.00000	12,000	15.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,675.00000	9,745,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		3.00000	2,000	23.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,678.00000	7,747,000	23.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		20.00000	10,000	23.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,695.00000	5,755,000	23.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		57.00000	48,000	22.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,732.00000	3,793,000	22.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		158.00000	142,000	18.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,833.00000	1,887,000	18.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		295.00000	273,000	15.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		970.00000	1,018,000	15.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		648.00000	606,000	13.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		323.00000	351,000	13.64	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	13/12/2010	Foreign Exchange Future	9.10	Call		1,385.00000	1,320,000	13.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		60.00000	65,000	13.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,338.00000	2,268,000	15.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		13.00000	13,000	15.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,975.00000	10,045,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		2.00000	2,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,977.00000	8,047,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		18.00000	7,000	23.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,993.00000	6,052,000	23.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		51.00000	41,000	22.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,026.00000	4,086,000	22.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		135.00000	120,000	19.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,110.00000	2,165,000	19.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		240.00000	221,000	16.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,215.00000	1,266,000	16.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		498.00000	467,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		473.00000	512,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,121.00000	1,062,000	12.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		96.00000	107,000	12.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,043.00000	1,974,000	14.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		18.00000	19,000	14.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,125.00000	10,195,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		2.00000	2,000	24.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,127.00000	8,197,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		15.00000	7,000	23.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,140.00000	6,202,000	23.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		46.00000	36,000	22.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,171.00000	4,231,000	22.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		123.00000	109,000	19.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,248.00000	2,304,000	19.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		218.00000	200,000	17.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,343.00000	1,395,000	17.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		443.00000	415,000	14.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		568.00000	610,000	14.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,005.00000	950,000	12.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		130.00000	145,000	12.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,898.00000	1,830,000	14.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		23.00000	25,000	14.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		1.00000	1,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,426.00000	9,496,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		4.00000	3,000	23.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,429.00000	7,498,000	23.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		23.00000	12,000	22.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,448.00000	5,507,000	22.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		63.00000	54,000	21.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,488.00000	3,549,000	21.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,585.00000	2,515,000	16.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		10.00000	10,000	16.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		1.00000	0,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,476.00000	9,545,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		4.00000	3,000	23.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,479.00000	7,548,000	23.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		23.00000	11,000	22.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,498.00000	5,556,000	22.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		62.00000	52,000	21.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,537.00000	3,597,000	21.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		176.00000	160,000	17.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,651.00000	1,705,000	17.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		341.00000	316,000	15.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		816.00000	861,000	15.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		765.00000	718,000	13.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		240.00000	263,000	13.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,568.00000	1,502,000	13.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		43.00000	47,000	13.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,536.00000	2,466,000	16.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		11.00000	11,000	16.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		1.00000	0,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,526.00000	9,595,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		4.00000	3,000	23.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,529.00000	7,598,000	23.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		22.00000	11,000	22.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,547.00000	5,606,000	22.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		61.00000	51,000	22.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,586.00000	3,646,000	22.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,486.00000	2,417,000	16.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		11.00000	12,000	16.02	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			341.50700	341.52100			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			314.08800	314.21100			0.00	0	1,089.00
ALBI	On	05/08/2010	Index Future			314.17300	314.29800			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.81300	6.81510		11.50	13,626,000.00	2,000	9,588.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	40.37	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,785.00000	7,787,000	40.37	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	37.51	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,785.00000	5,787,000	37.51	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	29.42	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,785.00000	3,787,000	29.42	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	19.86	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,786.00000	1,788,000	19.86	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		283.00000	280,000	12.31	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		68.00000	67,000	12.31	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,216.00000	1,214,000	16.49	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	1,000	16.49	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,215.00000	2,213,000	19.25	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	19.25	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,215.00000	3,213,000	15.26	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	15.26	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		4,215.00000	4,213,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	40.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,735.00000	7,737,000	40.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	37.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,735.00000	5,737,000	37.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	29.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,735.00000	3,737,000	29.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		1.00000	1,000	19.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,736.00000	1,738,000	19.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		321.00000	318,000	12.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		56.00000	55,000	12.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,266.00000	1,264,000	16.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		1.00000	1,000	16.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,265.00000	2,263,000	19.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	19.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,265.00000	3,263,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,265.00000	4,263,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	40.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,685.00000	7,687,000	40.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	37.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,685.00000	5,687,000	37.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		0.00000	0,000	28.94	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		3,685.00000	3,687,000	28.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		1.00000	1,000	19.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,686.00000	1,688,000	19.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		361.00000	359,000	12.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		46.00000	46,000	12.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,316.00000	1,313,000	16.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		1.00000	0,000	16.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,315.00000	2,313,000	18.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	18.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,315.00000	3,313,000	15.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	15.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,315.00000	4,313,000	15.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	15.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		212.00000	210,000	11.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		97.00000	97,000	11.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	40.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		8,035.00000	8,037,000	40.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	38.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		6,035.00000	6,037,000	38.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	30.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		4,035.00000	4,037,000	30.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		1.00000	1,000	21.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,036.00000	2,038,000	21.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		131.00000	128,000	11.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		166.00000	165,000	11.73	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		968.00000	965,000	15.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		3.00000	2,000	15.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,965.00000	1,963,000	20.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	20.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,965.00000	2,963,000	15.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	15.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,965.00000	3,963,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	40.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,935.00000	7,937,000	40.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	38.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,935.00000	5,937,000	38.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	30.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,935.00000	3,937,000	30.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		1.00000	1,000	20.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,936.00000	1,938,000	20.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		181.00000	178,000	11.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		116.00000	115,000	11.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,067.00000	1,064,000	15.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		2.00000	1,000	15.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,065.00000	2,063,000	20.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	20.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,065.00000	3,063,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,065.00000	4,063,000	15.26	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	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,085.00000	8,087,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	38.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,085.00000	6,087,000	38.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	30.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,085.00000	4,087,000	30.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		1.00000	1,000	21.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,086.00000	2,088,000	21.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		112.00000	110,000	11.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		197.00000	197,000	11.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		918.00000	916,000	15.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		3.00000	3,000	15.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,915.00000	1,913,000	19.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	19.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,915.00000	2,913,000	15.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	15.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,915.00000	3,913,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,985.00000	7,987,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	38.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,985.00000	5,987,000	38.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	30.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,985.00000	3,987,000	30.38	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		1.00000	1,000	20.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,986.00000	1,988,000	20.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		152.00000	149,000	11.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		137.00000	136,000	11.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,017.00000	1,015,000	15.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		2.00000	2,000	15.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		2,015.00000	2,013,000	20.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	20.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		3,015.00000	3,013,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		4,015.00000	4,013,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	40.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,835.00000	7,837,000	40.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	37.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,835.00000	5,837,000	37.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	29.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,835.00000	3,837,000	29.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		1.00000	1,000	20.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,836.00000	1,838,000	20.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		247.00000	244,000	12.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		82.00000	81,000	12.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,166.00000	1,164,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		1.00000	1,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,165.00000	2,163,000	19.50	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	19.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,165.00000	3,163,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,165.00000	4,163,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,335.00000	8,337,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	38.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,335.00000	6,337,000	38.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	31.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,335.00000	4,337,000	31.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		0.00000	0,000	22.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,335.00000	2,337,000	22.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		51.00000	50,000	13.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		386.00000	387,000	13.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		675.00000	673,000	14.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		10.00000	10,000	14.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,665.00000	1,663,000	18.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	18.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,665.00000	2,663,000	17.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	17.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,665.00000	3,663,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,285.00000	8,287,000	40.60	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	38.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,285.00000	6,287,000	38.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	31.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,285.00000	4,287,000	31.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		1.00000	1,000	22.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,286.00000	2,288,000	22.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		60.00000	58,000	12.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		345.00000	345,000	12.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		723.00000	721,000	14.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		8.00000	8,000	14.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,715.00000	1,713,000	18.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	18.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,715.00000	2,713,000	16.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	16.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,715.00000	3,713,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,185.00000	8,187,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	38.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,185.00000	6,187,000	38.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	31.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,185.00000	4,187,000	31.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		1.00000	1,000	21.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,186.00000	2,188,000	21.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		82.00000	80,000	12.43	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		267.00000	267,000	12.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		820.00000	818,000	14.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		5.00000	5,000	14.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,815.00000	1,813,000	19.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	0,000	19.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,815.00000	2,813,000	16.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	16.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,815.00000	3,813,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,135.00000	8,137,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	38.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,135.00000	6,137,000	38.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	30.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,135.00000	4,137,000	30.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		1.00000	1,000	21.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,136.00000	2,138,000	21.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		96.00000	94,000	12.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		231.00000	231,000	12.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		869.00000	867,000	14.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		4.00000	4,000	14.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,865.00000	1,863,000	19.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		0.00000	0,000	19.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,865.00000	2,863,000	16.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	16.01	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		3,865.00000	3,863,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,385.00000	8,387,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	38.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,385.00000	6,387,000	38.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	31.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,385.00000	4,387,000	31.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		0.00000	0,000	22.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,385.00000	2,387,000	22.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		44.00000	42,000	13.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		429.00000	429,000	13.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		628.00000	626,000	13.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		13.00000	13,000	13.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,615.00000	1,613,000	18.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	0,000	18.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,615.00000	2,613,000	17.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	17.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,615.00000	3,613,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,235.00000	8,237,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	38.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,235.00000	6,237,000	38.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	31.37	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		4,235.00000	4,237,000	31.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		1.00000	1,000	21.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,236.00000	2,238,000	21.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		70.00000	68,000	12.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		305.00000	305,000	12.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		772.00000	769,000	14.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		7.00000	6,000	14.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,765.00000	1,763,000	19.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		0.00000	0,000	19.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,765.00000	2,763,000	16.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	16.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,765.00000	3,763,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,435.00000	8,437,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	38.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,435.00000	6,437,000	38.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	32.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,435.00000	4,437,000	32.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		0.00000	0,000	22.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,435.00000	2,437,000	22.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		37.00000	36,000	13.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		472.00000	473,000	13.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		581.00000	579,000	13.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		16.00000	16,000	13.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,565.00000	1,563,000	18.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	18.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,565.00000	2,563,000	17.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	17.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,565.00000	3,563,000	15.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	15.26	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.84700	6.84870		13.19	0.00	0	4,490.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.87350	6.87570		13.97	343,675.00	50	100.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.28240	7.30130		10.66	72,824.00	10	40.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		146.00000	133,000	10.66	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		145.00000	151,000	10.66	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		125.00000	113,000	10.86	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		174.00000	181,000	10.86	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		175.00000	161,000	10.87	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		124.00000	129,000	10.87	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			6.93720	7.02500		11.88	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			137.03900	137.02500			0.00	0	2.00
GOVI On	06/05/2010	GOVI			315.53400	315.64500		6.80	0.00	0	324.00
GOVI On	06/05/2010	GOVI	309.80	Call		65,978.00000	64,831,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		7,528.00000	7,491,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			321.02500	321.13900		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		82,114.00000	81,167,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		26,724.00000	26,917,000	6.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On	06/05/2010	Index Future			362.50500	362.45800			10,875,150.00	3	469.00
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			6.66000	6.66000			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.58000	6.56000			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.57000	6.51000			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.54000	6.50000			0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.54000	6.51000			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.54000	6.52000			0.00	0	1,000.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.66000	6.62000			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			6.91000	6.90000			0.00	0	5,000.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			7.24000	7.22000			0.00	0	5,000.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			7.56000	7.60000			0.00	0	3,500.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			7.87000	7.88000			0.00	0	7,500.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.95000	7.93000			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			305.74200	305.91800			0.00	0	3.00
R155	On	06/05/2010	Bond Future			6.96100	6.94100		4.50	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		723.00000	697,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		3.00000	3,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		832.00000	808,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		48.00000	49,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		661.00000	635,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		5.00000	5,000	1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.02300	8.02400		4.50	0.00	0	6,105.00
R157	On	06/05/2010	Bond Future	8.50	Call		2,379.00000	2,379,000	4.34	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		75.00000	71,000	4.34	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Call		622.00000	616,000	4.21	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Put		740.00000	729,000	4.21	0.00	0	0.00
R157	On	06/05/2010	Bond Future	7.90	Call		416.00000	410,000	4.19	0.00	0	10.00
R157	On	06/05/2010	Bond Future	7.90	Put		1,025.00000	1,014,000	4.19	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.10300	8.10400		4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,289.00000	3,289,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		320.00000	315,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,396.00000	2,395,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		565.00000	559,000	4.25	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		4,265.00000	4,267,000	4.43	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		171.00000	169,000	4.43	0.00	0	500.00
R157	On	05/08/2010	Bond Future	8.25	Put		959.00000	952,000	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		1,638.00000	1,636,000	4.21	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.12200	8.12200		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,847.00000	2,843,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		1,176.00000	1,172,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,986.00000	2,982,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		1,096.00000	1,092,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,710.00000	2,706,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		1,259.00000	1,255,000	5.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			8.83700	8.82800		10.00	0.00	0	18,696.00
R186	On	06/05/2010	Bond Future	9.00	Call		2,348.00000	2,273,000	9.16	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		723.00000	734,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.90100	8.89100		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,659.00000	4,584,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		1,357.00000	1,376,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		2,074.00000	2,023,000	9.79	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		3,411.00000	3,454,000	9.79	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		8,136.00000	8,048,000	10.47	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		469.00000	475,000	10.47	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		10,019.00000	9,928,000	10.74	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		266.00000	269,000	10.74	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			8.93200	8.92200		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		5,620.00000	5,552,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,632.00000	2,657,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		5,892.00000	5,823,000	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		2,458.00000	2,482,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		5,007.00000	4,941,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,467.00000	2,493,000	10.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.03800	8.03900		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,825.00000	1,825,000	4.06	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		66.00000	62,000	4.06	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.12800	8.12900		4.50	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		3,290.00000	3,291,000	4.42	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		160.00000	158,000	4.42	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.14700	8.14800		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,997.00000	1,996,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		780.00000	776,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,108.00000	2,108,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		720.00000	716,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,889.00000	1,888,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		844.00000	839,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.50300	8.50400		6.50	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		2,691.00000	2,692,000	6.25	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		88.00000	84,000	6.25	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.58300	8.58400		6.75	0.00	0	1,607.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,760.00000	3,760,000	6.38	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		387.00000	382,000	6.38	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.62000	8.62000		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		4,026.00000	4,022,000	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		918.00000	914,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		4,200.00000	4,196,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		851.00000	847,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,856.00000	3,852,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		990.00000	986,000	7.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.58300	8.58400		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		2,543.00000	2,542,000	6.75	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		141.00000	135,000	6.75	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Call		5,194.00000	5,199,000	7.06	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Put		7.00000	6,000	7.06	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		1,119.00000	1,105,000	6.61	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		625.00000	616,000	6.61	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.66000	8.66100		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,816.00000	3,816,000	7.41	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		522.00000	516,000	7.41	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.69400	8.69400		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		4,239.00000	4,234,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		1,193.00000	1,188,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		4,423.00000	4,419,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1,110.00000	1,106,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		4,058.00000	4,053,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,281.00000	1,276,000	8.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.04600	8.04700		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		2,163.00000	2,165,000	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		13.00000	12,000	3.56	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.15900	8.16000		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,536.00000	2,537,000	3.64	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		134.00000	132,000	3.64	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.18100	8.18200		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,717.00000	1,716,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		856.00000	852,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,800.00000	1,799,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		804.00000	801,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,637.00000	1,636,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		911.00000	907,000	4.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.68200	8.68300		8.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		3,419.00000	3,421,000	7.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		62.00000	58,000	7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.75700	8.75800		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,667.00000	4,668,000	8.42	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		399.00000	395,000	8.42	0.00	0	0.00
R207	On	04/11/2010	Bond Future			8.78900	8.79000		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		4,075.00000	4,074,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,445.00000	1,439,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		4,258.00000	4,257,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,349.00000	1,342,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,896.00000	3,894,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,547.00000	1,540,000	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			8.77900	8.77000		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		3,060.00000	3,004,000	8.50	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		116.00000	117,000	8.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.84900	8.83900		9.25	0.00	0	1,249.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,439.00000	4,385,000	8.93	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		492.00000	500,000	8.93	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.88400	8.87400		9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,914.00000	3,869,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,674.00000	1,689,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		4,096.00000	4,051,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,564.00000	1,579,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,482.00000	3,439,000	9.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,535.00000	1,553,000	9.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.84000	8.81100		13.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		308.00000	256,000	11.90	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		2,853.00000	3,031,000	11.90	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.88900	8.85800		13.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,842.00000	1,725,000	12.39	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,702.00000	2,829,000	12.39	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.91300	8.88200		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,679.00000	3,536,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,763.00000	2,862,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,884.00000	3,736,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,585.00000	2,680,000	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	3,481.00000	3,342,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put	2,951.00000	3,054,000	14.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			311.67000	311.78000		0.00	0	100.00
Total for Derivatives :									50,988,132.40	5,452	732,335.00

i-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900		0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200		0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.94000	6.92000		0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.99000	7.99000		0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.81000	8.79500		0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.00000	7.99500		0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.46500	8.46500		0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.55000	8.55000		0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.00000	8.00000		0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.65000	8.64500		0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.75000	8.75000		0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.81500	8.79000		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:							50,988,132.40	5,452	732,335.00