



Daily MTM Report

Daily summary for: 23/03/2010

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			7.44290	7.46280		14.82	30,255,388.50	4,065	267,141.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		35.00000	31,000	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		972.00000	988,000	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,687.00000	8,707,000	39.96	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	36.48	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,687.00000	6,707,000	36.48	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,313.00000	3,293,000	23.53	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	23.53	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,737.00000	8,757,000	39.96	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	36.62	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,737.00000	6,757,000	36.62	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,263.00000	3,243,000	23.84	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	23.84	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	39.96	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	16.30	Put		8,837.00000	8,857,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,137.00000	9,157,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,337.00000	9,357,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	38.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,337.00000	7,357,000	38.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1.00000	0,000	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,338.00000	3,357,000	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,287.00000	9,307,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	38.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,287.00000	7,307,000	38.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1.00000	0,000	26.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,288.00000	3,307,000	26.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,714.00000	1,694,000	20.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		1.00000	1,000	20.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,713.00000	2,693,000	24.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	24.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,237.00000	9,257,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	37.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,237.00000	7,257,000	37.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		9,037.00000	9,057,000	39.96	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	16.55	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		9,087.00000	9,107,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,987.00000	9,007,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,987.00000	7,007,000	37.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		218.00000	206,000	14.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		205.00000	213,000	14.82	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,018.00000	998,000	15.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		5.00000	5,000	15.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,013.00000	1,993,000	22.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	22.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,013.00000	2,993,000	25.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,887.00000	8,907,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,887.00000	6,907,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,117.00000	1,097,000	16.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		4.00000	4,000	16.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,113.00000	2,093,000	22.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	22.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,113.00000	3,093,000	24.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	24.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	39.96	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	16.25	Put		8,787.00000	8,807,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		335.00000	320,000	14.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		122.00000	127,000	14.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,216.00000	1,196,000	16.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		3.00000	3,000	16.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,213.00000	3,193,000	24.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	36.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,837.00000	6,857,000	36.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	32.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,337.00000	5,357,000	32.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		42.00000	37,000	18.62	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		879.00000	894,000	18.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		303.00000	289,000	14.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		140.00000	146,000	14.93	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,166.00000	1,146,000	16.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		3.00000	3,000	16.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,163.00000	2,143,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,163.00000	3,143,000	24.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	24.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		32.00000	28,000	19.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1,019.00000	1,035,000	19.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		19.00000	17,000	20.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,306.00000	1,324,000	20.63	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	14.60	Call		0.00000	0,000	37.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,137.00000	7,157,000	37.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		7,087.00000	7,107,000	37.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	27.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		4,087.00000	4,107,000	27.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	37.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		7,037.00000	7,057,000	37.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		21.00000	18,000	20.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,258.00000	1,275,000	20.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		780.00000	761,000	15.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		17.00000	18,000	15.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,764.00000	1,744,000	20.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		1.00000	1,000	20.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,763.00000	2,743,000	24.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	24.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		29.00000	26,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,066.00000	1,083,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		198.00000	186,000	15.05	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		235.00000	243,000	15.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		1,963.00000	1,943,000	22.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	22.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		2,963.00000	2,943,000	25.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	25.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	33.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,587.00000	5,607,000	33.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	29.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,587.00000	4,607,000	29.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	26.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,587.00000	3,607,000	26.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		27.00000	23,000	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,114.00000	1,130,000	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		179.00000	168,000	15.27	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		266.00000	275,000	15.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		922.00000	902,000	15.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		9.00000	9,000	15.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		1,913.00000	1,893,000	21.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	21.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		2,913.00000	2,893,000	25.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	25.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	33.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,637.00000	5,657,000	33.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	29.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,637.00000	4,657,000	29.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	26.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,637.00000	3,657,000	26.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		25.00000	21,000	19.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,162.00000	1,178,000	19.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		874.00000	854,000	15.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		11.00000	11,000	15.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,863.00000	1,843,000	21.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	21.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,863.00000	2,843,000	24.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	24.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	33.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,687.00000	5,707,000	33.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,687.00000	3,707,000	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		23.00000	20,000	20.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,210.00000	1,227,000	20.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		827.00000	807,000	15.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		14.00000	14,000	15.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,813.00000	1,794,000	21.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	1,000	21.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,813.00000	2,793,000	24.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	24.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,837.00000	5,857,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	30.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,837.00000	4,857,000	30.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	26.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,837.00000	3,857,000	26.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		18.00000	15,000	20.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,355.00000	1,372,000	20.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		109.00000	100,000	16.39	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		446.00000	457,000	16.39	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		689.00000	670,000	15.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		26.00000	27,000	15.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,664.00000	1,644,000	20.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		1.00000	1,000	20.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,663.00000	2,643,000	24.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	24.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		98.00000	91,000	16.61	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		485.00000	498,000	16.61	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		645.00000	626,000	15.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		32.00000	33,000	15.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,614.00000	1,594,000	19.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		1.00000	1,000	19.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,613.00000	2,593,000	24.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	24.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	34.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,937.00000	5,957,000	34.42	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		3,937.00000	3,957,000	27.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		16.00000	13,000	21.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,453.00000	1,470,000	21.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		89.00000	82,000	16.83	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		526.00000	539,000	16.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		602.00000	583,000	15.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		39.00000	40,000	15.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,564.00000	1,544,000	19.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		1.00000	1,000	19.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,563.00000	2,543,000	24.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	24.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	34.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		6,037.00000	6,057,000	34.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		4,037.00000	4,057,000	27.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	35.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,237.00000	6,257,000	35.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	31.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,237.00000	5,257,000	31.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,237.00000	4,257,000	28.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1.00000	1,000	25.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,238.00000	3,258,000	25.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	35.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,187.00000	6,207,000	35.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	31.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,187.00000	5,207,000	31.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	27.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,187.00000	4,207,000	27.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		404.00000	387,000	15.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		91.00000	94,000	15.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,315.00000	1,295,000	17.70	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	6.15	Put		2.00000	2,000	17.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,313.00000	2,293,000	23.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	23.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	35.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,137.00000	6,157,000	35.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	27.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,137.00000	4,157,000	27.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1.00000	1,000	25.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,138.00000	3,158,000	25.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		12.00000	10,000	22.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,649.00000	1,667,000	22.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		60.00000	55,000	17.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		697.00000	712,000	17.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		440.00000	423,000	15.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		77.00000	80,000	15.08	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,365.00000	1,345,000	18.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		2.00000	2,000	18.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,363.00000	2,343,000	23.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	23.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	34.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,987.00000	6,007,000	34.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	27.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,987.00000	4,007,000	27.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		81.00000	74,000	17.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		568.00000	581,000	17.06	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	6.95	Call		560.00000	541,000	15.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		47.00000	48,000	15.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,514.00000	1,494,000	19.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		1.00000	1,000	19.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,513.00000	2,493,000	24.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	34.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,887.00000	5,907,000	34.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	30.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,887.00000	4,907,000	30.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	27.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,887.00000	3,907,000	27.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		14.00000	12,000	21.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,501.00000	1,519,000	21.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		17.00000	14,000	21.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,404.00000	1,421,000	21.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	32.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,537.00000	5,557,000	32.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,537.00000	4,557,000	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		13.00000	11,000	21.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,550.00000	1,568,000	21.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		519.00000	500,000	15.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		56.00000	57,000	15.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,464.00000	1,444,000	18.76	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	6.00	Put		1.00000	1,000	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	33.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,737.00000	5,757,000	33.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	26.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,737.00000	3,757,000	26.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		10.00000	8,000	22.64	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,747.00000	1,765,000	22.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		368.00000	353,000	15.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		105.00000	110,000	15.01	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,266.00000	1,246,000	17.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		3.00000	3,000	17.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,263.00000	2,243,000	23.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	23.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	28.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,387.00000	4,407,000	28.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		10.00000	8,000	22.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,797.00000	1,815,000	22.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		13.00000	10,000	21.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,600.00000	1,617,000	21.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		273.00000	259,000	14.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		160.00000	166,000	14.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		8,037.00000	8,057,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	36.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,537.00000	6,557,000	36.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	31.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		5,037.00000	5,057,000	31.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	26.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,537.00000	3,557,000	26.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		970.00000	950,000	15.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		7.00000	7,000	15.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,463.00000	2,443,000	23.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	23.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		3,963.00000	3,943,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,287.00000	8,307,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	36.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,787.00000	6,807,000	36.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	26.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,787.00000	3,807,000	26.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		46.00000	41,000	18.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		833.00000	848,000	18.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		734.00000	715,000	15.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		21.00000	22,000	15.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,213.00000	2,193,000	23.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	23.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,713.00000	3,693,000	21.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	21.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		9.00000	7,000	23.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,846.00000	1,864,000	23.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		162.00000	152,000	15.49	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		299.00000	309,000	15.49	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	30.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,787.00000	4,807,000	30.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	28.88	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,437.00000	4,457,000	28.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		11.00000	9,000	22.42	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,698.00000	1,716,000	22.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		9.00000	7,000	23.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,896.00000	1,914,000	23.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		146.00000	137,000	15.72	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		333.00000	344,000	15.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,737.00000	4,757,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		6.00000	4,000	24.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,143.00000	2,161,000	24.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		7.00000	5,000	23.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		2,044.00000	2,062,000	23.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		133.00000	124,000	15.94	0.00	0	17,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		370.00000	381,000	15.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		5.00000	4,000	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,192.00000	2,211,000	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		6.00000	5,000	23.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,093.00000	2,112,000	23.93	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	9.45	Call		8.00000	6,000	23.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,995.00000	2,013,000	23.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		120.00000	111,000	16.16	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		407.00000	418,000	16.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	31.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		5,087.00000	5,107,000	31.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		55.00000	49,000	17.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		742.00000	756,000	17.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	32.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,287.00000	5,307,000	32.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1.00000	1,000	25.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,188.00000	3,208,000	25.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1.00000	1,000	25.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,088.00000	3,108,000	25.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1.00000	1,000	25.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,988.00000	3,008,000	25.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		38.00000	34,000	18.84	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		925.00000	941,000	18.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	31.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,137.00000	5,157,000	31.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1.00000	1,000	25.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		3,038.00000	3,058,000	25.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1.00000	1,000	25.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,938.00000	2,958,000	25.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		50.00000	45,000	18.17	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		787.00000	802,000	18.17	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	30.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,987.00000	5,007,000	30.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1.00000	1,000	25.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,888.00000	2,908,000	25.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2.00000	1,000	25.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,789.00000	2,808,000	25.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2.00000	1,000	24.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,689.00000	2,708,000	24.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2.00000	2,000	24.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,589.00000	2,609,000	24.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		3.00000	2,000	24.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,490.00000	2,509,000	24.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		3.00000	3,000	24.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,390.00000	2,410,000	24.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		4.00000	3,000	24.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,291.00000	2,310,000	24.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		66.00000	60,000	17.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		653.00000	667,000	17.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	29.80	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,687.00000	4,707,000	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		8.00000	6,000	23.53	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,945.00000	1,963,000	23.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	30.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,937.00000	4,957,000	30.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1.00000	1,000	25.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,838.00000	2,858,000	25.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2.00000	1,000	25.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,739.00000	2,758,000	25.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2.00000	2,000	24.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,639.00000	2,659,000	24.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		3.00000	2,000	24.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,440.00000	2,459,000	24.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		4.00000	3,000	24.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,341.00000	2,360,000	24.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		5.00000	4,000	24.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,242.00000	2,261,000	24.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		73.00000	67,000	17.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		610.00000	624,000	17.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		3.00000	2,000	24.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,540.00000	2,559,000	24.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,237.00000	8,257,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,763.00000	3,743,000	20.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	20.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	35.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,287.00000	6,307,000	35.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	28.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,287.00000	4,307,000	28.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	39.96	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	15.80	Put		8,337.00000	8,357,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	35.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,337.00000	6,357,000	35.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	28.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,337.00000	4,357,000	28.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,663.00000	3,643,000	21.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	21.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,487.00000	8,507,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	35.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,487.00000	6,507,000	35.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	29.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,487.00000	4,507,000	29.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,513.00000	3,493,000	22.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	22.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,387.00000	8,407,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	35.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,387.00000	6,407,000	35.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,613.00000	3,593,000	21.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	21.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		10,037.00000	10,057,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,437.00000	8,457,000	39.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	35.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,437.00000	6,457,000	35.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,563.00000	3,543,000	21.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	21.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,537.00000	8,557,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,463.00000	3,443,000	22.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	22.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,587.00000	8,607,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	36.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,587.00000	6,607,000	36.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		479.00000	461,000	15.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		66.00000	68,000	15.12	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,415.00000	1,395,000	18.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		2.00000	2,000	18.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,413.00000	2,393,000	23.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	23.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,413.00000	3,393,000	22.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	22.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,137.00000	8,157,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,863.00000	3,843,000	20.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	20.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	39.96	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	15.65	Put		8,187.00000	8,207,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,813.00000	3,793,000	20.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	20.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,637.00000	8,657,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	36.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,637.00000	6,657,000	36.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,363.00000	3,343,000	23.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		244.00000	232,000	14.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		181.00000	189,000	14.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.56890	7.58900		15.99	287,618.20	38	10,173.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,261.00000	8,281,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		1.00000	0,000	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,262.00000	6,281,000	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		7.00000	6,000	27.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,268.00000	4,287,000	27.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		39.00000	36,000	24.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,300.00000	2,317,000	24.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		807.00000	789,000	15.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		68.00000	70,000	15.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,746.00000	1,726,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		7.00000	7,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,740.00000	2,720,000	23.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	23.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,739.00000	3,719,000	27.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,211.00000	8,231,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	27.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,212.00000	6,232,000	27.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		8.00000	6,000	27.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,219.00000	4,237,000	27.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		41.00000	38,000	24.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,252.00000	2,269,000	24.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		265.00000	255,000	16.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		476.00000	486,000	16.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		848.00000	829,000	15.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		59.00000	60,000	15.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,795.00000	1,775,000	18.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		6.00000	6,000	18.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,790.00000	2,770,000	23.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	1,000	23.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,789.00000	3,769,000	27.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	27.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		250.00000	240,000	17.14	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		511.00000	521,000	17.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,311.00000	8,331,000	30.62	0.00	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		1.00000	0,000	28.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,312.00000	6,331,000	28.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		7.00000	6,000	27.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,318.00000	4,337,000	27.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		38.00000	34,000	24.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,349.00000	2,365,000	24.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		236.00000	227,000	17.33	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		547.00000	558,000	17.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		767.00000	749,000	15.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		78.00000	80,000	15.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,697.00000	1,676,000	18.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		8.00000	7,000	18.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,690.00000	2,670,000	23.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	23.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,689.00000	3,669,000	27.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	27.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,361.00000	8,381,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		1.00000	0,000	28.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,362.00000	6,381,000	28.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		6.00000	5,000	27.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,367.00000	4,386,000	27.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		36.00000	33,000	24.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,397.00000	2,414,000	24.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		223.00000	214,000	17.53	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	13/09/2010	Foreign Exchange Future	7.95	Put		584.00000	595,000	17.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		729.00000	711,000	15.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		90.00000	92,000	15.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,648.00000	1,627,000	17.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		9.00000	8,000	17.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,640.00000	2,620,000	23.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	23.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,639.00000	3,619,000	27.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	27.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,461.00000	8,481,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	28.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,461.00000	6,481,000	28.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		6.00000	5,000	27.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,467.00000	4,486,000	27.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		33.00000	30,000	24.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,494.00000	2,511,000	24.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		200.00000	191,000	17.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		661.00000	672,000	17.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		655.00000	637,000	15.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		116.00000	118,000	15.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,549.00000	1,529,000	17.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		10.00000	10,000	17.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,540.00000	2,520,000	22.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	22.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,539.00000	3,519,000	26.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	26.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,511.00000	8,531,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	28.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,511.00000	6,531,000	28.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		5.00000	4,000	27.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,516.00000	4,535,000	27.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		31.00000	28,000	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,542.00000	2,559,000	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		189.00000	181,000	18.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		700.00000	712,000	18.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		619.00000	602,000	15.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		130.00000	133,000	15.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,501.00000	1,480,000	17.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		12.00000	11,000	17.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,491.00000	2,470,000	22.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		2.00000	1,000	22.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,489.00000	3,469,000	26.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	26.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,561.00000	8,581,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	28.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,561.00000	6,581,000	28.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		5.00000	4,000	27.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,566.00000	4,585,000	27.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		30.00000	27,000	24.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,591.00000	2,608,000	24.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		179.00000	171,000	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		740.00000	752,000	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		585.00000	568,000	15.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		146.00000	149,000	15.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,452.00000	1,431,000	16.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		13.00000	12,000	16.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,441.00000	2,421,000	21.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	21.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,439.00000	3,419,000	26.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	26.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,711.00000	8,731,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	28.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,711.00000	6,731,000	28.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		4.00000	3,000	27.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,715.00000	4,734,000	27.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		26.00000	24,000	25.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,737.00000	2,755,000	25.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		490.00000	474,000	15.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		201.00000	205,000	15.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,306.00000	1,285,000	16.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		17.00000	16,000	16.18	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	13/09/2010	Foreign Exchange Future	5.30	Call		2,291.00000	2,271,000	21.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		2.00000	2,000	21.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,289.00000	3,269,000	25.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	25.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,661.00000	8,681,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	28.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,661.00000	6,681,000	28.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		4.00000	4,000	27.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,665.00000	4,685,000	27.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		28.00000	25,000	25.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,689.00000	2,706,000	25.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		161.00000	153,000	18.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		822.00000	834,000	18.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		521.00000	504,000	15.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		182.00000	185,000	15.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,354.00000	1,334,000	16.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		15.00000	15,000	16.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,341.00000	2,321,000	21.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		2.00000	2,000	21.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,339.00000	3,319,000	26.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	26.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,811.00000	8,831,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	28.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,811.00000	6,831,000	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		3.00000	3,000	27.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,814.00000	4,834,000	27.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		24.00000	22,000	25.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,835.00000	2,853,000	25.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		137.00000	131,000	19.25	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		948.00000	962,000	19.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		433.00000	418,000	15.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		244.00000	249,000	15.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,210.00000	1,189,000	15.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		21.00000	20,000	15.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,192.00000	2,172,000	20.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		3.00000	3,000	20.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,189.00000	3,169,000	25.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		152.00000	145,000	18.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		863.00000	876,000	18.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,111.00000	8,131,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	27.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,112.00000	6,132,000	27.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		9.00000	7,000	27.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,120.00000	4,138,000	27.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		45.00000	42,000	23.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,156.00000	2,173,000	23.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		297.00000	287,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		408.00000	418,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		932.00000	913,000	15.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		43.00000	44,000	15.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,894.00000	1,874,000	19.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		5.00000	5,000	19.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,890.00000	2,870,000	24.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	1,000	24.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,889.00000	3,869,000	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,161.00000	8,181,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	27.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,162.00000	6,182,000	27.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		8.00000	7,000	27.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,169.00000	4,188,000	27.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		43.00000	40,000	24.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,204.00000	2,221,000	24.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		281.00000	270,000	16.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		442.00000	451,000	16.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		889.00000	871,000	15.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		50.00000	52,000	15.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,845.00000	1,824,000	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		6.00000	5,000	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,840.00000	2,820,000	24.09	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	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	1,000	24.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,839.00000	3,819,000	27.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	27.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,411.00000	8,431,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	28.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,411.00000	6,431,000	28.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		6.00000	5,000	27.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,417.00000	4,436,000	27.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		34.00000	31,000	24.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,445.00000	2,462,000	24.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		211.00000	202,000	17.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		622.00000	633,000	17.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		691.00000	673,000	15.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		102.00000	104,000	15.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,598.00000	1,578,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		9.00000	9,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,590.00000	2,570,000	22.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	22.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,589.00000	3,569,000	26.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	26.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,611.00000	8,631,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	28.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,611.00000	6,631,000	28.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		5.00000	4,000	27.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,616.00000	4,635,000	27.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		29.00000	26,000	25.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,640.00000	2,657,000	25.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		169.00000	162,000	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		780.00000	793,000	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		552.00000	536,000	15.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		163.00000	167,000	15.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,403.00000	1,382,000	16.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		14.00000	13,000	16.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,391.00000	2,371,000	21.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		2.00000	2,000	21.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,389.00000	3,369,000	26.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	26.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,761.00000	8,781,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,761.00000	6,781,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		4.00000	3,000	27.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,765.00000	4,784,000	27.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		25.00000	23,000	25.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,786.00000	2,804,000	25.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		145.00000	138,000	19.06	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		906.00000	919,000	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		461.00000	445,000	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	13/09/2010	Foreign Exchange Future	7.35	Put		222.00000	226,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,258.00000	1,237,000	15.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		19.00000	18,000	15.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,242.00000	2,221,000	20.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		3.00000	2,000	20.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,239.00000	3,219,000	25.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		62.00000	58,000	22.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,773.00000	1,789,000	22.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		69.00000	65,000	22.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,630.00000	1,646,000	22.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,079.00000	1,093,000	19.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		118.00000	112,000	19.83	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,213.00000	1,228,000	20.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		102.00000	97,000	20.40	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		72.00000	68,000	21.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,583.00000	1,599,000	21.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		78.00000	74,000	21.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,489.00000	1,505,000	21.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		113.00000	107,000	20.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,124.00000	1,138,000	20.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.69600	7.71450		16.62	0.00	0	5,645.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,237.00000	8,255,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		10.00000	8,000	29.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,246.00000	6,262,000	29.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		31.00000	29,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,267.00000	4,283,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		89.00000	84,000	23.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,325.00000	2,338,000	23.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		361.00000	347,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		597.00000	601,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		888.00000	868,000	15.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		124.00000	122,000	15.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,781.00000	1,761,000	17.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		17.00000	15,000	17.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,768.00000	2,749,000	21.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		4.00000	3,000	21.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,765.00000	3,747,000	26.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	26.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		222.00000	211,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,058.00000	1,065,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,287.00000	8,305,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		9.00000	8,000	29.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,295.00000	6,312,000	29.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		30.00000	28,000	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,316.00000	4,332,000	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		86.00000	81,000	23.72	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,372.00000	2,385,000	23.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		852.00000	831,000	15.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		138.00000	135,000	15.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,733.00000	1,713,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		19.00000	17,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,718.00000	2,699,000	21.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		4.00000	3,000	21.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,715.00000	3,697,000	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,337.00000	8,355,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		9.00000	7,000	29.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,345.00000	6,361,000	29.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		29.00000	27,000	28.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,365.00000	4,381,000	28.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		83.00000	79,000	23.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,419.00000	2,433,000	23.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		332.00000	318,000	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		668.00000	672,000	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		817.00000	796,000	15.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		153.00000	150,000	15.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,685.00000	1,665,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		21.00000	19,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,668.00000	2,649,000	20.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		4.00000	3,000	20.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,665.00000	3,647,000	26.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	26.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,387.00000	8,405,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		8.00000	7,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,394.00000	6,411,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		29.00000	26,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,415.00000	4,430,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		81.00000	76,000	23.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,467.00000	2,480,000	23.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		318.00000	305,000	17.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		704.00000	709,000	17.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		782.00000	762,000	15.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		168.00000	166,000	15.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,637.00000	1,617,000	16.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		23.00000	21,000	16.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,619.00000	2,600,000	20.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		5.00000	4,000	20.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,615.00000	3,597,000	25.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	25.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		346.00000	332,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		632.00000	636,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,437.00000	8,455,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		8.00000	7,000	29.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,444.00000	6,461,000	29.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		28.00000	25,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,464.00000	4,479,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		79.00000	74,000	24.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,515.00000	2,528,000	24.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		305.00000	292,000	18.06	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		741.00000	746,000	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		749.00000	729,000	15.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		185.00000	183,000	15.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,589.00000	1,569,000	16.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		25.00000	23,000	16.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,569.00000	2,550,000	20.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		5.00000	4,000	20.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,565.00000	3,547,000	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,487.00000	8,505,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		7.00000	6,000	29.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,493.00000	6,510,000	29.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		27.00000	24,000	28.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,513.00000	4,528,000	28.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		76.00000	72,000	24.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,562.00000	2,576,000	24.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		293.00000	280,000	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		779.00000	784,000	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		717.00000	697,000	15.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		203.00000	201,000	15.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,542.00000	1,522,000	16.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		28.00000	26,000	16.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,519.00000	2,500,000	20.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		5.00000	4,000	20.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,516.00000	3,497,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		2.00000	1,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,537.00000	8,555,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		7.00000	6,000	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,543.00000	6,560,000	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		26.00000	24,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,562.00000	4,578,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		74.00000	70,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,610.00000	2,624,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		281.00000	269,000	18.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		817.00000	823,000	18.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		685.00000	666,000	15.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		221.00000	220,000	15.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,494.00000	1,474,000	16.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		30.00000	28,000	16.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,470.00000	2,451,000	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		6.00000	5,000	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,466.00000	3,447,000	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		2.00000	1,000	25.09	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	16.45	Call		1.00000	1,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,737.00000	8,755,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		6.00000	5,000	29.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,742.00000	6,759,000	29.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		24.00000	21,000	28.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,760.00000	4,775,000	28.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		66.00000	62,000	24.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,802.00000	2,816,000	24.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		239.00000	229,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		975.00000	983,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		570.00000	552,000	16.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		306.00000	306,000	16.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,308.00000	1,288,000	15.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		44.00000	42,000	15.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,271.00000	2,252,000	19.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		7.00000	6,000	19.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,266.00000	3,247,000	24.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		2.00000	1,000	24.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,687.00000	8,705,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		6.00000	5,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,692.00000	6,709,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		24.00000	22,000	28.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,710.00000	4,726,000	28.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		68.00000	64,000	24.64	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	10.40	Put		2,754.00000	2,768,000	24.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		249.00000	238,000	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		935.00000	942,000	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		597.00000	579,000	16.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		283.00000	283,000	16.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,354.00000	1,334,000	15.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		40.00000	38,000	15.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,321.00000	2,302,000	19.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		7.00000	6,000	19.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,316.00000	3,297,000	24.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		2.00000	1,000	24.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		213.00000	203,000	19.50	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,099.00000	1,107,000	19.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		1.00000	0,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,787.00000	8,804,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		5.00000	4,000	29.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,791.00000	6,808,000	29.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		23.00000	20,000	28.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,809.00000	4,824,000	28.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		64.00000	60,000	24.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,850.00000	2,864,000	24.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		230.00000	220,000	19.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,016.00000	1,024,000	19.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		544.00000	526,000	16.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		330.00000	330,000	16.31	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	6.50	Call		1,262.00000	1,242,000	15.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		48.00000	46,000	15.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,222.00000	2,203,000	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		8.00000	7,000	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,216.00000	3,197,000	23.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		2.00000	1,000	23.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		270.00000	258,000	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		856.00000	862,000	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,137.00000	8,155,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		11.00000	9,000	29.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,147.00000	6,163,000	29.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		33.00000	30,000	27.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,169.00000	4,184,000	27.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		95.00000	90,000	23.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,231.00000	2,244,000	23.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		393.00000	379,000	17.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		529.00000	533,000	17.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		963.00000	943,000	15.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		99.00000	97,000	15.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,878.00000	1,859,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		14.00000	13,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,867.00000	2,848,000	21.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		3.00000	2,000	21.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,865.00000	3,847,000	27.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	1,000	27.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,187.00000	8,205,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		10.00000	9,000	29.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,196.00000	6,213,000	29.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		32.00000	29,000	27.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,218.00000	4,233,000	27.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		92.00000	87,000	23.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,278.00000	2,291,000	23.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		377.00000	362,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		563.00000	566,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		925.00000	905,000	15.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		111.00000	109,000	15.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,829.00000	1,810,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		15.00000	14,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,817.00000	2,799,000	21.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		3.00000	3,000	21.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,815.00000	3,797,000	26.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	26.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,587.00000	8,605,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		7.00000	6,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,593.00000	6,610,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		26.00000	23,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,612.00000	4,627,000	28.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		72.00000	67,000	24.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,658.00000	2,671,000	24.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		655.00000	636,000	16.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		241.00000	240,000	16.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,447.00000	1,427,000	16.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		33.00000	31,000	16.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,420.00000	2,401,000	19.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		6.00000	5,000	19.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,416.00000	3,397,000	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		2.00000	1,000	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,637.00000	8,655,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		6.00000	5,000	29.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,642.00000	6,659,000	29.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		25.00000	22,000	28.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,661.00000	4,676,000	28.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		70.00000	65,000	24.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,706.00000	2,719,000	24.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		259.00000	248,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		895.00000	902,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		626.00000	607,000	16.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		262.00000	261,000	16.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,401.00000	1,381,000	16.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		37.00000	35,000	16.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,370.00000	2,351,000	19.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		6.00000	5,000	19.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,366.00000	3,347,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		2.00000	1,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		3.00000	2,000	28.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,339.00000	7,356,000	28.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		17.00000	15,000	29.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,353.00000	5,369,000	29.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		48.00000	45,000	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,384.00000	3,399,000	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		155.00000	147,000	20.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,491.00000	1,501,000	20.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,665.00000	4,646,000	28.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		1.00000	0,000	28.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,536.00000	1,546,000	21.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		150.00000	142,000	21.11	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		117.00000	111,000	22.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,903.00000	1,915,000	22.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		140.00000	133,000	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,626.00000	1,637,000	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		114.00000	108,000	22.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,950.00000	1,962,000	22.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		411.00000	396,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		497.00000	500,000	16.94	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.82070	7.84130		17.25	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		457.00000	475,000	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	14/03/2011	Foreign Exchange Future	8.00	Put		616.00000	654,000	18.00	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		677.00000	684,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		479.00000	465,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		588.00000	594,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		999.00000	1,008,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		340.00000	329,000	19.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,774.00000	2,789,000	24.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		115.00000	110,000	24.00	0.00	0	30,000.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.20840	11.22290		13.74	1,120,840.00	100	32,443.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,827.00000	10,842,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,827.00000	8,842,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,127.00000	11,142,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,127.00000	9,142,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,627.00000	10,642,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,627.00000	8,642,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	29.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,627.00000	6,642,000	29.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,628.00000	4,643,000	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,477.00000	10,492,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,477.00000	8,492,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	29.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,477.00000	6,492,000	29.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	24.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,478.00000	4,493,000	24.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,377.00000	10,392,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,377.00000	8,392,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		17.00000	16,000	21.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,394.00000	2,408,000	21.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		54.00000	52,000	19.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,431.00000	1,444,000	19.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		693.00000	680,000	13.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		70.00000	72,000	13.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,629.00000	1,615,000	16.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		6.00000	7,000	16.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,177.00000	10,192,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	33.37	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		8,177.00000	8,192,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,227.00000	10,242,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,227.00000	8,242,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		63.00000	61,000	18.59	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,290.00000	1,303,000	18.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		217.00000	211,000	14.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		444.00000	453,000	14.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		817.00000	803,000	13.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		44.00000	45,000	13.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,778.00000	1,764,000	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		5.00000	6,000	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,677.00000	10,692,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	29.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,677.00000	6,692,000	29.86	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		4,678.00000	4,693,000	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,877.00000	10,892,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,877.00000	8,892,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	30.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,877.00000	6,892,000	30.40	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	22.25	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		11,027.00000	11,042,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		9,027.00000	9,042,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		79.00000	76,000	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		1,106.00000	1,118,000	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		285.00000	277,000	13.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		312.00000	319,000	13.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		995.00000	980,000	12.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		22.00000	22,000	12.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		11,077.00000	11,092,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		9,077.00000	9,092,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		266.00000	259,000	14.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		343.00000	351,000	14.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		949.00000	935,000	13.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		26.00000	27,000	13.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,977.00000	10,992,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,977.00000	8,992,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		7.00000	7,000	22.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,984.00000	2,999,000	22.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		31.00000	29,000	21.50	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	13.20	Put		2,008.00000	2,021,000	21.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		84.00000	80,000	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		1,061.00000	1,072,000	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		305.00000	297,000	13.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		282.00000	289,000	13.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,041.00000	1,026,000	12.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		18.00000	18,000	12.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,927.00000	10,942,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	30.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,927.00000	6,942,000	30.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,928.00000	4,943,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,777.00000	10,792,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,777.00000	8,792,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,727.00000	10,742,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,727.00000	8,742,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	29.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,727.00000	6,742,000	29.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,728.00000	4,743,000	25.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,577.00000	10,592,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,577.00000	8,592,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	29.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,577.00000	6,592,000	29.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	24.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,578.00000	4,593,000	24.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		137.00000	132,000	16.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		714.00000	724,000	16.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		542.00000	531,000	13.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		119.00000	123,000	13.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,432.00000	1,417,000	15.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		9.00000	9,000	15.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,527.00000	10,542,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,527.00000	8,542,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,427.00000	10,442,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,427.00000	8,442,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		16.00000	15,000	21.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,443.00000	2,457,000	21.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		166.00000	161,000	15.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		593.00000	603,000	15.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		653.00000	641,000	13.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		80.00000	83,000	13.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,327.00000	10,342,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,327.00000	8,342,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	30.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,827.00000	6,842,000	30.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,827.00000	5,842,000	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,828.00000	4,843,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		2.00000	2,000	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,829.00000	3,844,000	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		19.00000	17,000	21.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,346.00000	2,359,000	21.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		57.00000	54,000	18.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,384.00000	1,396,000	18.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		190.00000	184,000	15.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		517.00000	526,000	15.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		733.00000	720,000	13.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		60.00000	62,000	13.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,679.00000	1,664,000	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		6.00000	6,000	16.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		7.00000	6,000	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		3,034.00000	3,048,000	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	31.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,377.00000	7,392,000	31.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		1.00000	0,000	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,378.00000	5,392,000	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	1,000	24.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,378.00000	4,393,000	24.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		94.00000	91,000	17.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		971.00000	983,000	17.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		356.00000	347,000	13.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		233.00000	239,000	13.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	31.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,277.00000	7,292,000	31.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		37.00000	35,000	20.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,814.00000	1,827,000	20.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		106.00000	102,000	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		883.00000	894,000	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		413.00000	403,000	13.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		190.00000	195,000	13.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,235.00000	1,221,000	13.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		12.00000	13,000	13.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	30.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,977.00000	6,992,000	30.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	27.97	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	17.20	Put		5,977.00000	5,992,000	27.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,978.00000	4,993,000	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		2.00000	2,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,979.00000	3,994,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		15.00000	14,000	22.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,492.00000	2,506,000	22.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		49.00000	47,000	19.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,526.00000	1,539,000	19.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		156.00000	151,000	15.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		633.00000	643,000	15.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		615.00000	603,000	13.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		92.00000	95,000	13.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,531.00000	1,516,000	15.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		8.00000	8,000	15.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		128.00000	124,000	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		755.00000	766,000	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		508.00000	497,000	13.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		135.00000	139,000	13.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,383.00000	1,368,000	14.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		10.00000	10,000	14.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	29.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,427.00000	6,442,000	29.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		1.00000	0,000	26.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,428.00000	5,442,000	26.76	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	13.15	Call		33.00000	31,000	21.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,960.00000	1,973,000	21.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		89.00000	85,000	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,016.00000	1,027,000	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,089.00000	1,075,000	13.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		16.00000	17,000	13.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	31.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,327.00000	7,342,000	31.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		1.00000	0,000	26.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,328.00000	5,342,000	26.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		1.00000	1,000	24.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,328.00000	4,343,000	24.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		9.00000	8,000	22.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,836.00000	2,850,000	22.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		35.00000	33,000	20.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,862.00000	1,875,000	20.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		100.00000	96,000	17.04	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		927.00000	938,000	17.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		384.00000	374,000	13.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		211.00000	216,000	13.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,187.00000	1,172,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		14.00000	14,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	31.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,227.00000	7,242,000	31.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	28.64	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	17.45	Put		6,227.00000	6,242,000	28.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		1.00000	1,000	26.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,228.00000	5,243,000	26.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		1.00000	1,000	24.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,228.00000	4,243,000	24.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		39.00000	37,000	20.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,766.00000	1,779,000	20.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		113.00000	109,000	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		840.00000	851,000	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		443.00000	433,000	13.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		170.00000	175,000	13.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,284.00000	1,270,000	14.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		11.00000	12,000	14.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		41.00000	38,000	20.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,718.00000	1,730,000	20.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		121.00000	116,000	16.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		798.00000	808,000	16.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,333.00000	1,319,000	14.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		10.00000	11,000	14.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	30.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		7,027.00000	7,042,000	30.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	28.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		6,027.00000	6,042,000	28.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		5,028.00000	5,043,000	25.88	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	14/06/2010	Foreign Exchange Future	15.25	Call		2.00000	1,000	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		4,029.00000	4,043,000	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		47.00000	44,000	19.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,574.00000	1,586,000	19.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		146.00000	141,000	15.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		673.00000	683,000	15.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		578.00000	566,000	13.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		105.00000	108,000	13.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,481.00000	1,467,000	15.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		8.00000	9,000	15.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		14.00000	13,000	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,541.00000	2,555,000	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	30.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,777.00000	6,792,000	30.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,777.00000	5,792,000	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,778.00000	4,793,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		2.00000	2,000	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,779.00000	3,794,000	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		22.00000	20,000	21.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,249.00000	2,262,000	21.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	29.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,527.00000	6,542,000	29.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	26.98	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	16.75	Put		5,527.00000	5,542,000	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	24.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,528.00000	4,543,000	24.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		3.00000	3,000	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,530.00000	3,545,000	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		29.00000	27,000	21.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		2,056.00000	2,069,000	21.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	28.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,327.00000	6,342,000	28.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		248.00000	242,000	14.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		375.00000	384,000	14.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		904.00000	890,000	13.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		31.00000	32,000	13.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,877.00000	1,863,000	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		4.00000	5,000	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	28.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,177.00000	6,192,000	28.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,178.00000	5,193,000	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		5.00000	5,000	22.75	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,182.00000	3,197,000	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		232.00000	226,000	14.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		409.00000	418,000	14.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		860.00000	846,000	13.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		37.00000	38,000	13.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		1.00000	1,000	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,278.00000	5,293,000	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	1,000	24.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,278.00000	4,293,000	24.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		5.00000	4,000	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,282.00000	3,296,000	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		20.00000	19,000	21.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,297.00000	2,311,000	21.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		60.00000	57,000	18.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,337.00000	1,349,000	18.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		203.00000	197,000	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		480.00000	489,000	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		775.00000	761,000	13.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		52.00000	53,000	13.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,728.00000	1,714,000	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		5.00000	6,000	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,677.00000	8,692,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	31.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,177.00000	7,192,000	31.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,677.00000	5,692,000	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		1.00000	1,000	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,178.00000	4,193,000	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		11.00000	10,000	22.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,688.00000	2,702,000	22.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		67.00000	64,000	18.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,244.00000	1,256,000	18.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		475.00000	464,000	13.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		152.00000	156,000	13.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,828.00000	1,813,000	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		5.00000	5,000	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,323.00000	3,309,000	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	1,000	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		10.00000	9,000	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,787.00000	2,801,000	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,927.00000	8,942,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	31.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,427.00000	7,442,000	31.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	27.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,927.00000	5,942,000	27.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	1,000	24.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,428.00000	4,443,000	24.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		8.00000	7,000	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,935.00000	2,949,000	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		52.00000	49,000	19.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,479.00000	1,491,000	19.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		330.00000	321,000	13.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		257.00000	263,000	13.70	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	9.65	Call		1,580.00000	1,565,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		7.00000	7,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,073.00000	3,059,000	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	1,000	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,377.00000	9,392,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	33.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,877.00000	7,892,000	33.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,377.00000	6,392,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,878.00000	4,893,000	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		4.00000	4,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,381.00000	3,396,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		34.00000	32,000	21.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,911.00000	1,924,000	21.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		177.00000	172,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		554.00000	564,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,138.00000	1,123,000	13.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		15.00000	15,000	13.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,624.00000	2,610,000	21.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1.00000	2,000	21.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	30.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		7,077.00000	7,092,000	30.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	28.24	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	17.30	Put		6,077.00000	6,092,000	28.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		5,078.00000	5,093,000	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		1.00000	1,000	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,078.00000	4,093,000	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		6.00000	6,000	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		3,083.00000	3,098,000	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		13.00000	12,000	22.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,590.00000	2,604,000	22.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		27.00000	25,000	21.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,104.00000	2,117,000	21.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		44.00000	42,000	19.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,621.00000	1,634,000	19.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		75.00000	72,000	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,152.00000	1,164,000	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		8.00000	8,000	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,885.00000	2,900,000	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	31.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,127.00000	7,142,000	31.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	28.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,127.00000	6,142,000	28.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,128.00000	5,143,000	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		1.00000	1,000	23.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,128.00000	4,143,000	23.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		12.00000	11,000	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,639.00000	2,653,000	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		25.00000	23,000	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,152.00000	2,165,000	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		42.00000	40,000	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,669.00000	1,682,000	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		71.00000	68,000	18.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,198.00000	1,210,000	18.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		10.00000	10,000	22.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,737.00000	2,752,000	22.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	28.78	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,277.00000	6,292,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		23.00000	22,000	21.71	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,200.00000	2,214,000	21.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		6.00000	5,000	22.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,133.00000	3,147,000	22.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,577.00000	9,592,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	32.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,577.00000	7,592,000	32.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,577.00000	5,592,000	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		3.00000	3,000	23.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,580.00000	3,595,000	23.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,425.00000	2,410,000	20.12	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	14/06/2010	Foreign Exchange Future	8.80	Put		2.00000	2,000	20.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,477.00000	9,492,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	32.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,477.00000	7,492,000	32.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,477.00000	5,492,000	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		3.00000	3,000	23.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,480.00000	3,495,000	23.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,524.00000	2,510,000	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1.00000	2,000	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,527.00000	9,542,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	32.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,527.00000	7,542,000	32.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,475.00000	2,460,000	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		2.00000	2,000	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,777.00000	9,792,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	32.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,777.00000	7,792,000	32.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,225.00000	2,211,000	19.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		2.00000	3,000	19.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,877.00000	9,892,000	33.37	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	27.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,877.00000	5,892,000	27.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		2.00000	2,000	23.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,879.00000	3,894,000	23.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,126.00000	2,111,000	18.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		3.00000	3,000	18.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,827.00000	9,842,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	32.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,827.00000	7,842,000	32.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,176.00000	2,161,000	18.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		3.00000	3,000	18.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,927.00000	9,942,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	33.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,927.00000	7,942,000	33.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		2.00000	2,000	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,929.00000	3,944,000	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,076.00000	2,062,000	18.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		3.00000	4,000	18.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		10,077.00000	10,092,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,077.00000	8,092,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,927.00000	1,912,000	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	9.30	Put		4.00000	4,000	17.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,127.00000	10,142,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,127.00000	8,142,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		10,027.00000	10,042,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		8,027.00000	8,042,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1,977.00000	1,962,000	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		4.00000	4,000	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,327.00000	9,342,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		4.00000	4,000	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,331.00000	3,346,000	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,674.00000	2,660,000	21.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1.00000	2,000	21.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,026.00000	2,012,000	18.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		3.00000	4,000	18.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,024.00000	3,009,000	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	1,000	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,173.00000	3,159,000	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	1,000	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		2,974.00000	2,959,000	22.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	1,000	22.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,627.00000	9,642,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	32.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,627.00000	7,642,000	32.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,627.00000	5,642,000	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		3.00000	3,000	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,630.00000	3,645,000	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,375.00000	2,360,000	19.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		2.00000	2,000	19.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,427.00000	9,442,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		4.00000	3,000	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,431.00000	3,445,000	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,574.00000	2,560,000	20.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1.00000	2,000	20.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,874.00000	2,859,000	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	1,000	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,177.00000	9,192,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,824.00000	2,809,000	22.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	22.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,677.00000	9,692,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	32.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,677.00000	7,692,000	32.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		3.00000	2,000	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,680.00000	3,694,000	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,325.00000	2,311,000	19.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		2.00000	3,000	19.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,277.00000	10,292,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,277.00000	8,292,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,727.00000	9,742,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	32.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,727.00000	7,742,000	32.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,727.00000	5,742,000	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		2.00000	2,000	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,729.00000	3,744,000	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,275.00000	2,261,000	19.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		2.00000	3,000	19.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,977.00000	9,992,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,977.00000	7,992,000	33.37	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.39280	11.40820		15.08	341,784.00	30	2,554.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		174.00000	162,000	19.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,546.00000	1,569,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		189.00000	180,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,481.00000	1,487,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		180.00000	171,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,522.00000	1,528,000	19.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.57960	11.59350		15.91	0.00	0	7.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08250	0.08240		23.38	0.00	0	1,364.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		421.00000	421,000	18.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		181.00000	171,000	18.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		119.00000	115,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		879.00000	865,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,248.00000	1,259,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		8.00000	9,000	19.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08400	0.08390		23.95	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		539.00000	539,000	21.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		439.00000	429,000	21.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.07890	10.08460		12.14	12,548,230.50	1,245	27,663.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		8.00000	6,000	18.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		2,023.00000	2,027,000	18.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		10.00000	9,000	17.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,825.00000	1,830,000	17.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		9.00000	7,000	17.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,924.00000	1,928,000	17.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	33.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,215.00000	9,221,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	31.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,215.00000	7,221,000	31.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	26.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,215.00000	5,221,000	26.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	1,000	20.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,216.00000	3,222,000	20.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		26.00000	23,000	15.84	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,241.00000	1,244,000	15.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		157.00000	152,000	12.75	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		372.00000	373,000	12.75	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		808.00000	801,000	12.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		23.00000	22,000	12.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,786.00000	1,780,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		1.00000	1,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,785.00000	2,779,000	19.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	19.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,515.00000	9,521,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	32.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,515.00000	7,521,000	32.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	27.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,515.00000	5,521,000	27.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	1,000	21.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,516.00000	3,522,000	21.45	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	11.60	Call		16.00000	14,000	16.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,531.00000	1,535,000	16.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		89.00000	85,000	13.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		604.00000	606,000	13.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		551.00000	543,000	12.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		66.00000	64,000	12.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,488.00000	1,482,000	14.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		3.00000	3,000	14.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,485.00000	2,479,000	18.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	18.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,615.00000	9,621,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	32.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,615.00000	7,621,000	32.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	27.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,615.00000	5,621,000	27.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	21.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,616.00000	3,622,000	21.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		14.00000	12,000	17.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,629.00000	1,633,000	17.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		74.00000	70,000	13.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		689.00000	691,000	13.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		474.00000	467,000	12.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		89.00000	88,000	12.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,389.00000	1,383,000	14.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		4.00000	4,000	14.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,385.00000	2,379,000	18.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	18.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,265.00000	9,271,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	31.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,265.00000	7,271,000	31.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	26.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,265.00000	5,271,000	26.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	1,000	20.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,266.00000	3,272,000	20.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		24.00000	21,000	15.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,289.00000	1,292,000	15.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		143.00000	138,000	12.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		408.00000	409,000	12.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		763.00000	756,000	12.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		28.00000	27,000	12.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,737.00000	1,731,000	16.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		2.00000	2,000	16.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,735.00000	2,729,000	19.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	19.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,315.00000	9,321,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	31.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,315.00000	7,321,000	31.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	26.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,315.00000	5,321,000	26.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	1,000	21.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,316.00000	3,322,000	21.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		22.00000	19,000	16.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,337.00000	1,340,000	16.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		130.00000	125,000	13.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		445.00000	446,000	13.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		718.00000	711,000	12.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		33.00000	32,000	12.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,687.00000	1,681,000	15.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	2,000	15.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,685.00000	2,679,000	18.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	18.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,465.00000	9,471,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	32.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,465.00000	7,471,000	32.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,465.00000	5,471,000	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		1.00000	1,000	21.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,466.00000	3,472,000	21.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		17.00000	15,000	16.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,482.00000	1,486,000	16.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		98.00000	94,000	13.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		563.00000	565,000	13.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		591.00000	584,000	12.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		56.00000	55,000	12.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,538.00000	1,532,000	15.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		3.00000	3,000	15.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,535.00000	2,529,000	18.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	18.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,365.00000	9,371,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,365.00000	7,371,000	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	26.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,365.00000	5,371,000	26.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	1,000	21.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,366.00000	3,372,000	21.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		20.00000	18,000	16.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,385.00000	1,389,000	16.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		118.00000	114,000	13.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		483.00000	485,000	13.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		675.00000	668,000	12.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		40.00000	39,000	12.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,637.00000	1,631,000	15.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		2.00000	2,000	15.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,635.00000	2,629,000	18.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	18.88	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	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,415.00000	9,421,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	32.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,415.00000	7,421,000	32.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	26.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,415.00000	5,421,000	26.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		1.00000	1,000	21.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,416.00000	3,422,000	21.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		19.00000	16,000	16.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,434.00000	1,437,000	16.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		108.00000	103,000	13.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		523.00000	524,000	13.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		632.00000	625,000	12.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		47.00000	46,000	12.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,587.00000	1,581,000	15.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		2.00000	2,000	15.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,585.00000	2,579,000	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,765.00000	9,771,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	32.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,765.00000	7,771,000	32.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	27.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,765.00000	5,771,000	27.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	21.98	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	13.85	Put		3,765.00000	3,771,000	21.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		11.00000	9,000	17.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,776.00000	1,780,000	17.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		56.00000	52,000	14.45	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		821.00000	823,000	14.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		369.00000	363,000	12.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		134.00000	134,000	12.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,240.00000	1,234,000	13.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		5.00000	5,000	13.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,235.00000	2,229,000	18.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	18.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,715.00000	9,721,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	32.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,715.00000	7,721,000	32.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	27.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,715.00000	5,721,000	27.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		1.00000	0,000	21.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,716.00000	3,721,000	21.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		12.00000	10,000	17.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,727.00000	1,731,000	17.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		62.00000	58,000	14.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		777.00000	779,000	14.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		403.00000	396,000	12.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		118.00000	117,000	12.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,290.00000	1,283,000	13.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		5.00000	4,000	13.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,285.00000	2,279,000	18.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	18.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,815.00000	9,821,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	32.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,815.00000	7,821,000	32.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	28.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,815.00000	5,821,000	28.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	22.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,815.00000	3,821,000	22.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		51.00000	48,000	14.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		866.00000	869,000	14.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		337.00000	332,000	12.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		152.00000	153,000	12.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,191.00000	1,185,000	13.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		6.00000	6,000	13.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,185.00000	2,179,000	17.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	17.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,865.00000	9,871,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	33.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,865.00000	7,871,000	33.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	28.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,865.00000	5,871,000	28.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	22.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,865.00000	3,871,000	22.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		10.00000	8,000	17.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,875.00000	1,879,000	17.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		47.00000	43,000	14.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		912.00000	914,000	14.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		307.00000	302,000	12.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		172.00000	173,000	12.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,142.00000	1,135,000	13.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		7.00000	6,000	13.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,135.00000	2,129,000	17.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	17.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,665.00000	9,671,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	32.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,665.00000	7,671,000	32.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	27.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,665.00000	5,671,000	27.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		1.00000	0,000	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,666.00000	3,671,000	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		13.00000	11,000	17.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,678.00000	1,682,000	17.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		68.00000	64,000	14.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		733.00000	735,000	14.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		437.00000	431,000	12.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		102.00000	102,000	12.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,339.00000	1,333,000	14.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		4.00000	4,000	14.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,335.00000	2,329,000	18.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	18.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,915.00000	9,921,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,915.00000	7,921,000	33.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	28.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,915.00000	5,921,000	28.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	22.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,915.00000	3,921,000	22.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		43.00000	39,000	14.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		958.00000	960,000	14.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		279.00000	274,000	12.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		194.00000	195,000	12.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,093.00000	1,086,000	12.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		8.00000	7,000	12.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,085.00000	2,080,000	17.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		0.00000	1,000	17.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,065.00000	10,071,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	33.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,065.00000	8,071,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	28.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,065.00000	6,071,000	28.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	22.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,065.00000	4,071,000	22.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		7.00000	6,000	18.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,072.00000	2,077,000	18.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		33.00000	30,000	15.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,098.00000	1,101,000	15.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		207.00000	203,000	12.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		272.00000	274,000	12.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		947.00000	940,000	12.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		12.00000	11,000	12.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,936.00000	1,930,000	17.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	17.25	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.24860	10.25400		13.28	21,009,630.00	2,050	4,748.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		103.00000	102,000	17.86	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,514.00000	1,518,000	17.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.41920	10.42190		13.88	0.00	0	1,950.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,778.00000	9,781,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		3.00000	3,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,781.00000	7,784,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		21.00000	20,000	25.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,799.00000	5,801,000	25.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		57.00000	57,000	22.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,835.00000	3,838,000	22.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		154.00000	154,000	18.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,932.00000	1,935,000	18.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		279.00000	280,000	16.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,057.00000	1,061,000	16.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		594.00000	594,000	13.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		372.00000	375,000	13.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,291.00000	1,288,000	12.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		69.00000	69,000	12.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,237.00000	2,234,000	15.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		15.00000	15,000	15.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		166.00000	167,000	18.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,794.00000	1,798,000	18.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,828.00000	9,831,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		3.00000	3,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,831.00000	7,834,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		20.00000	20,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,848.00000	5,851,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		56.00000	56,000	23.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,884.00000	3,887,000	23.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		150.00000	151,000	18.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,978.00000	1,982,000	18.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		269.00000	271,000	16.21	0.00	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		1,097.00000	1,102,000	16.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		569.00000	570,000	13.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		397.00000	401,000	13.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,247.00000	1,244,000	12.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		75.00000	75,000	12.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,188.00000	2,184,000	14.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		16.00000	15,000	14.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,528.00000	10,531,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		1.00000	1,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,529.00000	8,532,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		11.00000	11,000	24.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,539.00000	6,542,000	24.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		39.00000	39,000	23.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,567.00000	4,570,000	23.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		102.00000	102,000	20.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,630.00000	2,633,000	20.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		176.00000	176,000	18.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,704.00000	1,707,000	18.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		331.00000	333,000	15.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		859.00000	864,000	15.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		732.00000	731,000	13.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		260.00000	262,000	13.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,519.00000	1,515,000	13.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		47.00000	46,000	13.33	0.00	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	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,428.00000	10,431,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		2.00000	2,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,430.00000	8,433,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		12.00000	12,000	25.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,440.00000	6,443,000	25.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		41.00000	41,000	23.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,469.00000	4,472,000	23.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		108.00000	108,000	20.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,536.00000	2,539,000	20.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		186.00000	187,000	17.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,614.00000	1,618,000	17.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		356.00000	357,000	15.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		784.00000	788,000	15.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		794.00000	792,000	13.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		222.00000	223,000	13.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,612.00000	1,608,000	13.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		40.00000	39,000	13.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		1.00000	1,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,579.00000	9,582,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		4.00000	4,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,582.00000	7,585,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		23.00000	22,000	24.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,601.00000	5,603,000	24.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		62.00000	62,000	22.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,640.00000	3,643,000	22.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		171.00000	172,000	18.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,749.00000	1,753,000	18.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		320.00000	321,000	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		898.00000	902,000	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		703.00000	702,000	13.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		281.00000	283,000	13.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,473.00000	1,469,000	13.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		51.00000	50,000	13.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,434.00000	2,431,000	15.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		12.00000	12,000	15.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		1.00000	1,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,679.00000	9,682,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		3.00000	3,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,681.00000	7,684,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		22.00000	21,000	25.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,700.00000	5,702,000	25.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		60.00000	60,000	22.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,738.00000	3,741,000	22.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		162.00000	163,000	18.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,840.00000	1,844,000	18.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		298.00000	299,000	15.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		976.00000	980,000	15.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		647.00000	646,000	13.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		325.00000	327,000	13.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,381.00000	1,378,000	13.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		59.00000	59,000	13.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,336.00000	2,332,000	15.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		14.00000	13,000	15.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,978.00000	9,981,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		2.00000	2,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,980.00000	7,983,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		19.00000	18,000	25.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,997.00000	5,999,000	25.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		53.00000	53,000	23.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,031.00000	4,034,000	23.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		139.00000	140,000	19.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,117.00000	2,121,000	19.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		244.00000	245,000	16.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,222.00000	1,226,000	16.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		500.00000	501,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		478.00000	482,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,116.00000	1,113,000	12.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		94.00000	94,000	12.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,041.00000	2,037,000	14.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		19.00000	18,000	14.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,128.00000	10,131,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		2.00000	2,000	23.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,130.00000	8,133,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		16.00000	16,000	25.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,144.00000	6,147,000	25.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		49.00000	48,000	23.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,177.00000	4,179,000	23.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		127.00000	128,000	19.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,255.00000	2,259,000	19.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		222.00000	223,000	17.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,350.00000	1,354,000	17.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		445.00000	446,000	14.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		573.00000	577,000	14.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,001.00000	998,000	12.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		129.00000	129,000	12.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,896.00000	1,893,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		24.00000	24,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		1.00000	1,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,429.00000	9,432,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		4.00000	4,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,432.00000	7,435,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		24.00000	24,000	24.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,452.00000	5,455,000	24.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		66.00000	66,000	22.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,494.00000	3,497,000	22.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,582.00000	2,579,000	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		10.00000	10,000	16.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		1.00000	1,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,479.00000	9,482,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		4.00000	4,000	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,482.00000	7,485,000	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		24.00000	23,000	24.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,502.00000	5,504,000	24.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		65.00000	65,000	22.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,543.00000	3,546,000	22.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		181.00000	181,000	17.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,659.00000	1,662,000	17.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		343.00000	345,000	15.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		821.00000	826,000	15.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		763.00000	761,000	13.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		241.00000	242,000	13.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,565.00000	1,562,000	13.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		43.00000	43,000	13.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,533.00000	2,530,000	16.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		11.00000	11,000	16.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		1.00000	1,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,529.00000	9,532,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		4.00000	4,000	24.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,532.00000	7,535,000	24.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		23.00000	23,000	24.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,551.00000	5,554,000	24.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		63.00000	63,000	22.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,591.00000	3,594,000	22.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,484.00000	2,480,000	16.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		12.00000	11,000	16.06	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			339.61600	338.15000			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			312.63000	311.42800			25,010,400.00	8	1,134.00
ALBI	On	05/08/2010	Index Future			312.72700	311.53000			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.77360	6.76050		11.38	0.00	0	9,588.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	40.60	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,840.00000	7,826,000	40.60	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	37.31	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,840.00000	5,826,000	37.31	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	28.70	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,840.00000	3,826,000	28.70	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2.00000	1,000	19.89	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,842.00000	1,827,000	19.89	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		250.00000	255,000	12.00	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		90.00000	81,000	12.00	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,162.00000	1,175,000	16.43	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		2.00000	1,000	16.43	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,161.00000	2,174,000	20.69	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,000	20.69	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,161.00000	3,174,000	16.78	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		1.00000	0,000	16.78	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		4,161.00000	4,174,000	16.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		1.00000	0,000	16.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	40.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,790.00000	7,776,000	40.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	37.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,790.00000	5,776,000	37.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	28.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,790.00000	3,776,000	28.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		2.00000	2,000	19.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,792.00000	1,778,000	19.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		286.00000	292,000	12.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		76.00000	68,000	12.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,212.00000	1,225,000	16.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		2.00000	1,000	16.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,211.00000	2,224,000	20.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,000	20.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,211.00000	3,224,000	16.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		1.00000	0,000	16.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,211.00000	4,224,000	16.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		1.00000	0,000	16.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	40.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,740.00000	7,726,000	40.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	36.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,740.00000	5,726,000	36.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	28.26	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	10.50	Put		3,740.00000	3,726,000	28.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		2.00000	2,000	19.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,742.00000	1,728,000	19.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		324.00000	330,000	12.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		64.00000	56,000	12.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,261.00000	1,274,000	17.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		1.00000	0,000	17.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,261.00000	2,274,000	20.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		1.00000	0,000	20.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,261.00000	3,274,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		1.00000	0,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,261.00000	4,274,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		1.00000	0,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		185.00000	188,000	11.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		125.00000	114,000	11.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	40.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		8,090.00000	8,076,000	40.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	38.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		6,090.00000	6,076,000	38.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	29.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		4,090.00000	4,076,000	29.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		1.00000	1,000	21.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		2,091.00000	2,077,000	21.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		118.00000	118,000	11.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		208.00000	194,000	11.84	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		915.00000	927,000	15.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		5.00000	3,000	15.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,911.00000	1,924,000	20.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		1.00000	0,000	20.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,911.00000	2,924,000	17.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		1.00000	0,000	17.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,911.00000	3,924,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		1.00000	0,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	40.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,990.00000	7,976,000	40.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	37.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,990.00000	5,976,000	37.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	29.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,990.00000	3,976,000	29.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		1.00000	1,000	20.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,991.00000	1,977,000	20.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		157.00000	158,000	11.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		147.00000	134,000	11.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,013.00000	1,026,000	15.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		3.00000	2,000	15.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,011.00000	2,024,000	21.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		1.00000	0,000	21.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,011.00000	3,024,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		1.00000	0,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,011.00000	4,024,000	16.78	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		1.00000	0,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	40.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,140.00000	8,126,000	40.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	38.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,140.00000	6,126,000	38.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	30.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,140.00000	4,126,000	30.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		1.00000	1,000	21.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,141.00000	2,127,000	21.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		102.00000	102,000	12.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		242.00000	228,000	12.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		866.00000	878,000	14.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		6.00000	4,000	14.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,861.00000	1,874,000	20.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		1.00000	0,000	20.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,861.00000	2,874,000	17.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		1.00000	0,000	17.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,861.00000	3,874,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		1.00000	0,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	40.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		8,040.00000	8,026,000	40.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	38.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		6,040.00000	6,026,000	38.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	29.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		4,040.00000	4,026,000	29.58	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		1.00000	1,000	20.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		2,041.00000	2,027,000	20.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		136.00000	137,000	11.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		176.00000	163,000	11.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		964.00000	976,000	15.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		4.00000	2,000	15.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		1,961.00000	1,974,000	21.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		1.00000	0,000	21.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		2,961.00000	2,974,000	17.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		1.00000	0,000	17.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		3,961.00000	3,974,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		1.00000	0,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	40.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,890.00000	7,876,000	40.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	37.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,890.00000	5,876,000	37.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	28.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,890.00000	3,876,000	28.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		1.00000	1,000	20.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,891.00000	1,877,000	20.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		217.00000	220,000	11.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		107.00000	96,000	11.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,112.00000	1,125,000	16.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		2.00000	1,000	16.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,111.00000	2,124,000	20.92	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		1.00000	0,000	20.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,111.00000	3,124,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		1.00000	0,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,111.00000	4,124,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		1.00000	0,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	40.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,390.00000	8,376,000	40.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	38.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,390.00000	6,376,000	38.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	31.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,390.00000	4,376,000	31.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		1.00000	1,000	22.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,391.00000	2,377,000	22.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		48.00000	48,000	13.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		438.00000	424,000	13.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		626.00000	637,000	13.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		16.00000	13,000	13.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,611.00000	1,624,000	19.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		1.00000	0,000	19.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,611.00000	2,624,000	18.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		1.00000	0,000	18.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,611.00000	3,624,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		1.00000	0,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	40.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,340.00000	8,326,000	40.82	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	38.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,340.00000	6,326,000	38.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	30.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,340.00000	4,326,000	30.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		1.00000	1,000	22.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,341.00000	2,327,000	22.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		56.00000	55,000	12.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		396.00000	381,000	12.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		673.00000	685,000	14.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		13.00000	11,000	14.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,661.00000	1,674,000	19.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		1.00000	0,000	19.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,661.00000	2,674,000	18.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		1.00000	0,000	18.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,661.00000	3,674,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		1.00000	0,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	40.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,240.00000	8,226,000	40.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	38.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,240.00000	6,226,000	38.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	30.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,240.00000	4,226,000	30.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		1.00000	1,000	21.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,241.00000	2,227,000	21.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		76.00000	75,000	12.53	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		316.00000	301,000	12.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		769.00000	781,000	14.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		9.00000	7,000	14.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,761.00000	1,774,000	19.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		1.00000	0,000	19.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,761.00000	2,774,000	17.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		1.00000	0,000	17.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,761.00000	3,774,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		1.00000	0,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	40.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,190.00000	8,176,000	40.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	38.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,190.00000	6,176,000	38.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	30.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,190.00000	4,176,000	30.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		1.00000	1,000	21.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,191.00000	2,177,000	21.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		88.00000	87,000	12.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		278.00000	263,000	12.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		817.00000	829,000	14.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		7.00000	5,000	14.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,811.00000	1,824,000	20.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		1.00000	0,000	20.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,811.00000	2,824,000	17.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		1.00000	0,000	17.70	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		3,811.00000	3,824,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		1.00000	0,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	40.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,440.00000	8,426,000	40.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	38.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,440.00000	6,426,000	38.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	31.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,440.00000	4,426,000	31.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		1.00000	1,000	22.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,441.00000	2,427,000	22.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		42.00000	41,000	13.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		482.00000	467,000	13.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		580.00000	591,000	13.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		20.00000	17,000	13.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,561.00000	1,574,000	18.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		1.00000	0,000	18.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,561.00000	2,574,000	18.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		1.00000	0,000	18.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,561.00000	3,574,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		1.00000	0,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	40.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,290.00000	8,276,000	40.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	38.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,290.00000	6,276,000	38.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	30.65	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,290.00000	4,276,000	30.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		1.00000	1,000	21.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,291.00000	2,277,000	21.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		65.00000	64,000	12.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		355.00000	340,000	12.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		721.00000	732,000	14.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		11.00000	8,000	14.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,711.00000	1,724,000	19.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		1.00000	0,000	19.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,711.00000	2,724,000	18.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		1.00000	0,000	18.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,711.00000	3,724,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		1.00000	0,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	40.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,490.00000	8,476,000	40.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	38.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,490.00000	6,476,000	38.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	31.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,490.00000	4,476,000	31.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		1.00000	1,000	22.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,491.00000	2,477,000	22.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		36.00000	35,000	13.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		526.00000	511,000	13.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		535.00000	545,000	13.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		25.00000	21,000	13.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,511.00000	1,524,000	18.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	18.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,511.00000	2,524,000	19.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	19.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,511.00000	3,524,000	16.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		1.00000	0,000	16.78	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.81520	6.80300		13.12	0.00	0	4,490.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.85200	6.83930		14.02	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.59930	7.59570		13.18	10,411,041.00	1,370	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		374.00000	371,000	12.99	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		78.00000	72,000	12.99	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		338.00000	336,000	13.02	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		92.00000	87,000	13.02	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		410.00000	408,000	12.96	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		64.00000	59,000	12.96	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			8.03060	8.01000		15.11	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			136.44300	135.92600			0.00	0	2.00
GOVI On	06/05/2010	GOVI			314.05600	312.86300		6.80	0.00	0	323.00
GOVI On	06/05/2010	GOVI	309.80	Call		48,360.00000	55,444,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		17,730.00000	12,884,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			319.78100	318.56800		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		67,454.00000	74,235,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		37,774.00000	32,425,000	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			362.52200	362.09000			0.00	0	433.00
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.02500	7.02500			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.97500	6.97500			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.97500	6.97500			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.99500	6.99500			0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			7.01500	7.01500			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.01500	7.01500			0.00	0	1,000.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.12500	7.12500			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTH1	On	06/05/2010	Index Future			304.47100	303.23700			0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.25600	7.35600		4.50	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		268.00000	357,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		83.00000	43,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		456.00000	528,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		207.00000	150,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		226.00000	308,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		105.00000	59,000	1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.14300	8.18600		4.50	4,246,920.96	34	6,917.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,757.00000	1,902,000	4.34	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		244.00000	180,000	4.34	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Call		392.00000	433,000	4.21	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Put		1,300.00000	1,132,000	4.21	0.00	0	0.00
R157	On	06/05/2010	Bond Future	7.90	Call		256.00000	282,000	4.19	0.00	0	10.00
R157	On	06/05/2010	Bond Future	7.90	Put		1,656.00000	1,472,000	4.19	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.19600	8.24100		4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,820.00000	2,966,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		488.00000	425,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,004.00000	2,124,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		810.00000	721,000	4.25	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,736.00000	3,904,000	4.43	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		280.00000	239,000	4.43	0.00	0	500.00
R157	On	05/08/2010	Bond Future	8.25	Put		1,293.00000	1,174,000	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		1,335.00000	1,425,000	4.21	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.22400	8.27300		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,473.00000	2,587,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		1,473.00000	1,370,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,601.00000	2,719,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		1,382.00000	1,283,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,349.00000	2,459,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		1,569.00000	1,461,000	5.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			8.89600	8.94800		10.00	0.00	0	19,296.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,807.00000	2,028,000	9.16	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		1,319.00000	1,049,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.93900	8.99200		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,119.00000	4,407,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		1,761.00000	1,555,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,787.00000	1,944,000	9.79	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		4,068.00000	3,731,000	9.79	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		7,392.00000	7,784,000	10.47	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		669.00000	567,000	10.47	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		9,208.00000	9,633,000	10.74	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		399.00000	330,000	10.74	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			8.96700	9.02200		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		5,136.00000	5,410,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		3,071.00000	2,839,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		5,391.00000	5,674,000	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		2,881.00000	2,658,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,526.00000	4,797,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,909.00000	2,674,000	10.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.15200	8.19500		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,362.00000	1,474,000	4.06	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		203.00000	150,000	4.06	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.19900	8.24400		4.50	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,951.00000	3,080,000	4.42	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		241.00000	206,000	4.42	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.21300	8.26200		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,776.00000	1,869,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		955.00000	878,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,879.00000	1,976,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		887.00000	814,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,676.00000	1,766,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1,027.00000	947,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.61000	8.67300		6.50	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,989.00000	2,232,000	6.25	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		283.00000	193,000	6.25	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.66000	8.72600		6.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,226.00000	3,470,000	6.38	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		585.00000	490,000	6.38	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.69400	8.76200		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,566.00000	3,785,000	7.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/11/2010	Bond Future	9.25	Put		1,170.00000	1,049,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,728.00000	3,952,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		1,090.00000	974,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,408.00000	3,621,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		1,254.00000	1,127,000	7.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.68000	8.74300		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,869.00000	2,116,000	6.75	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		395.00000	276,000	6.75	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.50	Call		4,303.00000	4,649,000	7.06	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Put		43.00000	23,000	7.06	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		1,826.00000	1,535,000	6.61	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		404.00000	479,000	6.61	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.73100	8.79600		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,284.00000	3,537,000	7.41	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		758.00000	642,000	7.41	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.76200	8.82900		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,777.00000	4,006,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		1,482.00000	1,340,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,949.00000	4,184,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1,387.00000	1,250,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,609.00000	3,832,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,583.00000	1,434,000	8.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.18000	8.23400		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,641.00000	1,782,000	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		68.00000	43,000	3.56	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.24200	8.30000		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,210.00000	2,342,000	3.64	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		213.00000	178,000	3.64	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.25900	8.32200		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,520.00000	1,608,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1,039.00000	956,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,596.00000	1,686,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		981.00000	900,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,446.00000	1,531,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1,100.00000	1,014,000	4.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.77000	8.84300		8.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,612.00000	2,966,000	7.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		219.00000	135,000	7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.82100	8.89600		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,054.00000	4,387,000	8.42	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		600.00000	492,000	8.42	0.00	0	0.00
R207	On	04/11/2010	Bond Future			8.85000	8.92800		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,610.00000	3,876,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,780.00000	1,595,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,780.00000	4,053,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,670.00000	1,492,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,445.00000	3,703,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,896.00000	1,703,000	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			8.85700	8.90900		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,395.00000	2,627,000	8.50	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		318.00000	227,000	8.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.90400	8.95800		9.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,917.00000	4,151,000	8.93	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		699.00000	603,000	8.93	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.93600	8.99200		9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,525.00000	3,709,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,996.00000	1,843,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,695.00000	3,886,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,874.00000	1,728,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,095.00000	3,278,000	9.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,860.00000	1,706,000	9.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.82800	8.90000		13.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		275.00000	342,000	11.90	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		3,523.00000	3,022,000	11.90	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.85900	8.93300		13.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,670.00000	1,889,000	12.39	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,118.00000	2,757,000	12.39	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.87900	8.95500		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,436.00000	3,736,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		3,089.00000	2,796,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,629.00000	3,940,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,899.00000	2,618,000	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	3,249.00000	3,537,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put	3,288.00000	2,983,000	14.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			310.21600	309.03500		0.00	0	100.00
Total for Derivatives :									105,231,853.16	8,940	746,892.00

i-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900		0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200		0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.23500	7.33500		0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.10500	8.14500		0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.87000	8.92000		0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.11500	8.16000		0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.58000	8.64000		0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.64500	8.70500		0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.13500	8.18000		0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.73500	8.80500		0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.83000	8.88000		0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.81000	8.87500		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:							105,231,853.16	8,940	746,892.00