



Daily MTM Report

Daily summary for: 16/03/2010

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			7.49040	7.51560		15.96	10,284,319.20	1,373	247,302.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		52.00000	49,000	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		936.00000	959,000	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	40.05	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,634.00000	8,660,000	40.05	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	35.72	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,634.00000	6,660,000	35.72	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,366.00000	3,340,000	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	40.05	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,684.00000	8,710,000	40.05	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	35.88	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,684.00000	6,710,000	35.88	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,316.00000	3,290,000	24.29	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	24.29	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	40.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,784.00000	8,810,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,084.00000	9,110,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,284.00000	9,310,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	37.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,284.00000	7,310,000	37.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1.00000	1,000	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,285.00000	3,311,000	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,234.00000	9,260,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	37.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,234.00000	7,260,000	37.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1.00000	1,000	26.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,235.00000	3,261,000	26.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,767.00000	1,742,000	20.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		1.00000	2,000	20.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,766.00000	2,740,000	25.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	25.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,184.00000	9,210,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	37.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,184.00000	7,210,000	37.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,984.00000	9,010,000	40.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		9,034.00000	9,060,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,934.00000	8,960,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	36.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,934.00000	6,960,000	36.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		270.00000	257,000	15.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		204.00000	217,000	15.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,072.00000	1,047,000	15.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		6.00000	7,000	15.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,066.00000	2,041,000	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	1,000	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,066.00000	3,040,000	25.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,834.00000	8,860,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	36.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,834.00000	6,860,000	36.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,170.00000	1,145,000	16.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		4.00000	5,000	16.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,166.00000	2,141,000	23.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	1,000	23.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,166.00000	3,140,000	25.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	40.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,734.00000	8,760,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		389.00000	371,000	15.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		123.00000	131,000	15.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,269.00000	1,244,000	17.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		3.00000	4,000	17.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,266.00000	3,240,000	24.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	36.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,784.00000	6,810,000	36.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	31.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,284.00000	5,310,000	31.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		61.00000	57,000	19.58	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		845.00000	867,000	19.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		357.00000	340,000	15.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		141.00000	150,000	15.89	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,220.00000	1,195,000	16.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		4.00000	5,000	16.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,216.00000	2,191,000	23.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	1,000	23.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,216.00000	3,190,000	24.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	24.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		48.00000	45,000	20.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		982.00000	1,005,000	20.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		30.00000	29,000	21.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,264.00000	1,289,000	21.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	37.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,084.00000	7,110,000	37.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		7,034.00000	7,060,000	37.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	27.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		4,034.00000	4,060,000	27.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	36.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,984.00000	7,010,000	36.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		33.00000	31,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,217.00000	1,241,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		834.00000	809,000	15.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		18.00000	19,000	15.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,817.00000	1,791,000	21.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		1.00000	1,000	21.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,816.00000	2,790,000	25.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	25.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		44.00000	42,000	20.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,028.00000	1,052,000	20.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		245.00000	232,000	15.96	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		229.00000	242,000	15.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,016.00000	1,991,000	22.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	1,000	22.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,016.00000	2,990,000	25.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	25.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	32.22	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	13.05	Put		5,534.00000	5,560,000	32.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	29.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,534.00000	4,560,000	29.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	26.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,535.00000	3,561,000	26.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		41.00000	39,000	20.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,075.00000	1,099,000	20.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		224.00000	212,000	16.19	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		258.00000	272,000	16.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		975.00000	950,000	15.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		9.00000	10,000	15.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		1,966.00000	1,941,000	22.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	1,000	22.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		2,966.00000	2,940,000	25.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	25.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	32.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,584.00000	5,610,000	32.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	29.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,584.00000	4,610,000	29.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1.00000	1,000	26.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,585.00000	3,611,000	26.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		38.00000	36,000	20.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,122.00000	1,146,000	20.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		927.00000	902,000	15.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		11.00000	12,000	15.62	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	14/06/2010	Foreign Exchange Future	5.60	Call		1,916.00000	1,891,000	21.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	1,000	21.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,916.00000	2,890,000	25.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	25.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	32.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,634.00000	5,660,000	32.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1.00000	1,000	26.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,635.00000	3,661,000	26.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		35.00000	33,000	21.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,169.00000	1,193,000	21.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		880.00000	855,000	15.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		14.00000	15,000	15.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,867.00000	1,841,000	21.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		1.00000	1,000	21.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,866.00000	2,840,000	25.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	25.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	33.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,784.00000	5,810,000	33.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	29.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,784.00000	4,810,000	29.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	27.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,784.00000	3,810,000	27.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		28.00000	27,000	21.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,312.00000	1,337,000	21.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		144.00000	136,000	17.32	0.00	0	21,795.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		428.00000	446,000	17.32	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		743.00000	719,000	15.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		27.00000	29,000	15.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,717.00000	1,692,000	20.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		1.00000	2,000	20.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,716.00000	2,690,000	24.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	24.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		132.00000	124,000	17.55	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		466.00000	484,000	17.55	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		699.00000	675,000	15.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		33.00000	35,000	15.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,667.00000	1,642,000	20.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		1.00000	2,000	20.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,666.00000	2,640,000	24.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	24.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	33.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,884.00000	5,910,000	33.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	27.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,884.00000	3,910,000	27.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		25.00000	23,000	22.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,409.00000	1,433,000	22.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		121.00000	114,000	17.77	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		505.00000	524,000	17.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		656.00000	633,000	15.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		40.00000	43,000	15.73	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	5.90	Call		1,617.00000	1,592,000	19.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		1.00000	2,000	19.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,616.00000	2,590,000	24.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	24.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	33.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,984.00000	6,010,000	33.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	27.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,984.00000	4,010,000	27.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	34.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,184.00000	6,210,000	34.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	31.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,184.00000	5,210,000	31.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	27.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,184.00000	4,210,000	27.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1.00000	1,000	26.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,185.00000	3,211,000	26.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,134.00000	6,160,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	30.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,134.00000	5,160,000	30.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	27.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,134.00000	4,160,000	27.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		459.00000	439,000	15.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		93.00000	99,000	15.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,369.00000	1,343,000	18.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		3.00000	3,000	18.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,366.00000	2,341,000	23.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	23.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	33.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,084.00000	6,110,000	33.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	27.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,084.00000	4,110,000	27.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		2.00000	1,000	26.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,086.00000	3,111,000	26.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		19.00000	18,000	23.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,603.00000	1,628,000	23.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		85.00000	80,000	18.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		669.00000	690,000	18.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		495.00000	475,000	15.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		79.00000	85,000	15.81	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,418.00000	1,393,000	18.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		2.00000	3,000	18.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,416.00000	2,391,000	23.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	23.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	33.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,934.00000	5,960,000	33.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	27.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,934.00000	3,960,000	27.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		111.00000	104,000	18.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		545.00000	564,000	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	14/06/2010	Foreign Exchange Future	6.95	Call		614.00000	591,000	15.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		48.00000	51,000	15.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,567.00000	1,542,000	19.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		1.00000	2,000	19.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,566.00000	2,540,000	24.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	24.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	33.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,834.00000	5,860,000	33.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,834.00000	4,860,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	27.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,834.00000	3,860,000	27.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		23.00000	22,000	22.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,457.00000	1,482,000	22.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		26.00000	25,000	22.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,360.00000	1,385,000	22.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,484.00000	5,510,000	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	28.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,484.00000	4,510,000	28.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		22.00000	20,000	22.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,506.00000	1,530,000	22.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		573.00000	551,000	15.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		57.00000	61,000	15.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,518.00000	1,492,000	19.06	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	6.00	Put		2.00000	2,000	19.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	32.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,684.00000	5,710,000	32.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	27.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,684.00000	3,710,000	27.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		17.00000	16,000	23.65	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,701.00000	1,726,000	23.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		423.00000	404,000	15.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		107.00000	114,000	15.85	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,319.00000	1,294,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		3.00000	4,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,316.00000	2,291,000	23.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	23.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	28.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,334.00000	4,360,000	28.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		16.00000	15,000	23.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,750.00000	1,775,000	23.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		20.00000	19,000	22.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,554.00000	1,579,000	22.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		327.00000	311,000	15.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		161.00000	171,000	15.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,984.00000	8,010,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	35.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,484.00000	6,510,000	35.24	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	12.50	Call		0.00000	0,000	30.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,984.00000	5,010,000	30.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1.00000	1,000	26.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,485.00000	3,511,000	26.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,023.00000	997,000	15.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		7.00000	7,000	15.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,516.00000	2,490,000	24.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	24.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,016.00000	3,990,000	20.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	20.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,234.00000	8,260,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	36.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,734.00000	6,760,000	36.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	27.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,734.00000	3,760,000	27.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		66.00000	62,000	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		800.00000	822,000	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		788.00000	764,000	15.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		22.00000	24,000	15.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,266.00000	2,241,000	23.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	23.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,766.00000	3,740,000	21.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	21.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		15.00000	14,000	24.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,799.00000	1,824,000	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		205.00000	194,000	16.42	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		289.00000	304,000	16.42	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,734.00000	4,760,000	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	28.61	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,384.00000	4,410,000	28.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		18.00000	17,000	23.42	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,652.00000	1,677,000	23.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		14.00000	13,000	24.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,848.00000	1,873,000	24.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		188.00000	178,000	16.64	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		322.00000	338,000	16.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	29.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,684.00000	4,710,000	29.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		10.00000	9,000	25.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,094.00000	2,119,000	25.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		12.00000	11,000	25.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,996.00000	2,021,000	25.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		172.00000	163,000	16.87	0.00	0	10,600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		356.00000	373,000	16.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		9.00000	8,000	25.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,143.00000	2,168,000	25.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		11.00000	10,000	25.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,045.00000	2,070,000	25.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		13.00000	12,000	24.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,947.00000	1,972,000	24.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		158.00000	149,000	17.09	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		392.00000	409,000	17.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	30.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		5,034.00000	5,060,000	30.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		78.00000	74,000	18.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		712.00000	734,000	18.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	31.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,234.00000	5,260,000	31.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1.00000	1,000	26.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,135.00000	3,161,000	26.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2.00000	2,000	26.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,036.00000	3,062,000	26.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2.00000	2,000	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,936.00000	2,962,000	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		56.00000	53,000	19.81	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		890.00000	913,000	19.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	30.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,084.00000	5,110,000	30.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		2.00000	2,000	26.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,986.00000	3,012,000	26.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2.00000	2,000	26.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,886.00000	2,912,000	26.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		72.00000	68,000	19.13	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		756.00000	778,000	19.13	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	30.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,934.00000	4,960,000	30.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2.00000	2,000	26.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,836.00000	2,862,000	26.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		3.00000	3,000	25.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,737.00000	2,763,000	25.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		3.00000	3,000	25.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,637.00000	2,663,000	25.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		4.00000	4,000	25.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,538.00000	2,564,000	25.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		5.00000	5,000	25.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,439.00000	2,465,000	25.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		6.00000	6,000	25.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,340.00000	2,366,000	25.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		7.00000	7,000	25.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,241.00000	2,267,000	25.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		93.00000	88,000	18.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		627.00000	648,000	18.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	29.39	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,634.00000	4,660,000	29.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		13.00000	12,000	24.55	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,897.00000	1,922,000	24.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	30.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,884.00000	4,910,000	30.18	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	10.30	Call		3.00000	2,000	25.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,787.00000	2,812,000	25.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		3.00000	3,000	25.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,687.00000	2,713,000	25.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		4.00000	4,000	25.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,588.00000	2,614,000	25.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		6.00000	5,000	25.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,390.00000	2,415,000	25.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		7.00000	6,000	25.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,291.00000	2,316,000	25.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		8.00000	8,000	25.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,192.00000	2,218,000	25.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		102.00000	95,000	18.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		586.00000	605,000	18.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		5.00000	4,000	25.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,489.00000	2,514,000	25.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,184.00000	8,210,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,816.00000	3,790,000	21.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	21.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	34.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,234.00000	6,260,000	34.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,234.00000	4,260,000	28.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	40.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,284.00000	8,310,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	34.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,284.00000	6,310,000	34.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	28.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,284.00000	4,310,000	28.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,716.00000	3,690,000	22.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	22.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,434.00000	8,460,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	35.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,434.00000	6,460,000	35.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	28.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,434.00000	4,460,000	28.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,566.00000	3,540,000	22.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	22.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,334.00000	8,360,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	34.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,334.00000	6,360,000	34.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,666.00000	3,640,000	22.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	22.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,984.00000	10,010,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,384.00000	8,410,000	40.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	34.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,384.00000	6,410,000	34.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,616.00000	3,590,000	22.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	22.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,484.00000	8,510,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,516.00000	3,490,000	23.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,534.00000	8,560,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	35.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,534.00000	6,560,000	35.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		534.00000	512,000	15.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		68.00000	72,000	15.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,468.00000	1,443,000	18.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		2.00000	3,000	18.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,466.00000	2,440,000	24.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	24.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,466.00000	3,440,000	23.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,084.00000	8,110,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,916.00000	3,890,000	20.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	20.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	40.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,134.00000	8,160,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,866.00000	3,840,000	21.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	21.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,584.00000	8,610,000	40.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	35.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,584.00000	6,610,000	35.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,416.00000	3,390,000	23.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		298.00000	283,000	15.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		182.00000	193,000	15.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.61830	7.64410		17.09	396,151.60	52	9,433.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,206.00000	8,232,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	28.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,207.00000	6,233,000	28.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		11.00000	10,000	28.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,217.00000	4,242,000	28.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		51.00000	49,000	25.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,257.00000	2,281,000	25.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		867.00000	845,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		73.00000	77,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,802.00000	1,776,000	18.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		8.00000	8,000	18.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,795.00000	2,769,000	23.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	23.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,794.00000	3,768,000	28.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	28.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,156.00000	8,182,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	28.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,157.00000	6,183,000	28.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		12.00000	11,000	28.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,168.00000	4,193,000	28.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		53.00000	51,000	24.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,209.00000	2,233,000	24.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		312.00000	302,000	17.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		468.00000	484,000	17.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		907.00000	885,000	16.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		63.00000	67,000	16.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,851.00000	1,826,000	19.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		7.00000	8,000	19.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,845.00000	2,819,000	24.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	1,000	24.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,844.00000	3,818,000	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		296.00000	286,000	18.01	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		502.00000	518,000	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,256.00000	8,282,000	30.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	28.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,257.00000	6,283,000	28.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		10.00000	10,000	28.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,266.00000	4,292,000	28.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		49.00000	47,000	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,305.00000	2,329,000	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		281.00000	271,000	18.20	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		537.00000	553,000	18.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		827.00000	805,000	16.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		83.00000	87,000	16.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,753.00000	1,727,000	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		9.00000	9,000	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,745.00000	2,720,000	23.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	2,000	23.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,744.00000	3,718,000	27.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	27.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,306.00000	8,332,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	28.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,307.00000	6,333,000	28.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		10.00000	9,000	28.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,316.00000	4,341,000	28.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		47.00000	45,000	25.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,353.00000	2,377,000	25.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		266.00000	257,000	18.38	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	13/09/2010	Foreign Exchange Future	7.95	Put		572.00000	589,000	18.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		789.00000	767,000	16.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		95.00000	99,000	16.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,704.00000	1,678,000	18.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		10.00000	10,000	18.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,696.00000	2,670,000	23.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		2.00000	2,000	23.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,694.00000	3,668,000	27.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	27.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,406.00000	8,432,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	28.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,407.00000	6,433,000	28.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		9.00000	8,000	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,415.00000	4,440,000	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		43.00000	42,000	25.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,449.00000	2,474,000	25.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		240.00000	232,000	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		646.00000	664,000	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		715.00000	694,000	16.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		121.00000	126,000	16.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,606.00000	1,580,000	18.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		12.00000	12,000	18.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,596.00000	2,570,000	22.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	22.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,594.00000	3,568,000	27.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,456.00000	8,482,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	28.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,457.00000	6,483,000	28.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		8.00000	7,000	28.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,464.00000	4,489,000	28.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		41.00000	40,000	25.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,497.00000	2,522,000	25.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		228.00000	220,000	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		684.00000	702,000	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		679.00000	659,000	16.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		135.00000	141,000	16.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,557.00000	1,532,000	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		13.00000	14,000	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,546.00000	2,520,000	22.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	22.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,544.00000	3,518,000	27.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,506.00000	8,532,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,507.00000	6,533,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		8.00000	7,000	28.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,514.00000	4,539,000	28.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		40.00000	38,000	25.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,546.00000	2,570,000	25.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		216.00000	209,000	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		722.00000	741,000	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		645.00000	626,000	16.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		151.00000	158,000	16.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,509.00000	1,483,000	17.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		15.00000	15,000	17.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,496.00000	2,470,000	22.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	22.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,494.00000	3,469,000	27.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	27.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,656.00000	8,682,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,657.00000	6,683,000	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		6.00000	6,000	28.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,662.00000	4,688,000	28.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		35.00000	34,000	26.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,691.00000	2,716,000	26.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		549.00000	531,000	16.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		205.00000	213,000	16.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,364.00000	1,338,000	17.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		20.00000	20,000	17.03	0.00	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		2,347.00000	2,321,000	21.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		3.00000	3,000	21.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,344.00000	3,319,000	26.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	26.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,606.00000	8,632,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	28.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,607.00000	6,633,000	28.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		7.00000	6,000	28.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,613.00000	4,638,000	28.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		37.00000	36,000	25.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,643.00000	2,668,000	25.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		196.00000	189,000	19.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		802.00000	821,000	19.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		580.00000	562,000	16.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		186.00000	194,000	16.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,412.00000	1,386,000	17.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		18.00000	18,000	17.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,397.00000	2,371,000	21.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		3.00000	3,000	21.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,394.00000	3,369,000	26.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	26.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,756.00000	8,782,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	29.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,757.00000	6,783,000	29.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		5.00000	5,000	28.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,761.00000	4,787,000	28.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		33.00000	32,000	26.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,789.00000	2,814,000	26.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		169.00000	163,000	20.05	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		925.00000	945,000	20.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		491.00000	474,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		247.00000	256,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,269.00000	1,243,000	16.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		25.00000	25,000	16.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,247.00000	2,222,000	21.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		3.00000	4,000	21.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,245.00000	3,219,000	26.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	26.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		186.00000	180,000	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		842.00000	862,000	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,056.00000	8,082,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	28.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,057.00000	6,083,000	28.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		13.00000	12,000	29.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,069.00000	4,094,000	29.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		58.00000	56,000	24.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,114.00000	2,138,000	24.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		347.00000	336,000	17.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		403.00000	418,000	17.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		991.00000	968,000	15.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		47.00000	50,000	15.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,950.00000	1,924,000	19.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		6.00000	6,000	19.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,945.00000	2,919,000	24.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	1,000	24.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,944.00000	3,918,000	28.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	28.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,106.00000	8,132,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	28.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,107.00000	6,133,000	28.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		12.00000	12,000	28.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,118.00000	4,144,000	28.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		56.00000	54,000	24.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,162.00000	2,186,000	24.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		329.00000	318,000	17.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		435.00000	450,000	17.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		949.00000	926,000	15.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		55.00000	58,000	15.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,900.00000	1,875,000	19.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		6.00000	7,000	19.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,895.00000	2,869,000	24.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	1,000	24.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,894.00000	3,868,000	28.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	28.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,356.00000	8,382,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	28.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,357.00000	6,383,000	28.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		9.00000	9,000	28.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,365.00000	4,391,000	28.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		45.00000	43,000	25.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,401.00000	2,425,000	25.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		253.00000	244,000	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		609.00000	626,000	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		751.00000	730,000	16.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		107.00000	112,000	16.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,655.00000	1,629,000	18.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		11.00000	11,000	18.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,646.00000	2,620,000	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		2.00000	2,000	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,644.00000	3,618,000	27.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	27.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,556.00000	8,582,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,557.00000	6,583,000	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	12.20	Call		7.00000	7,000	28.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,563.00000	4,589,000	28.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		38.00000	37,000	25.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,594.00000	2,619,000	25.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		206.00000	199,000	19.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		762.00000	781,000	19.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		612.00000	593,000	16.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		168.00000	175,000	16.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,460.00000	1,435,000	17.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		16.00000	17,000	17.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,446.00000	2,421,000	22.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		2.00000	3,000	22.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,444.00000	3,419,000	26.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	26.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,706.00000	8,732,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	29.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,707.00000	6,733,000	29.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		6.00000	5,000	28.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,712.00000	4,737,000	28.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		34.00000	33,000	26.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,740.00000	2,765,000	26.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		177.00000	171,000	19.86	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		883.00000	903,000	19.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		520.00000	502,000	16.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		226.00000	234,000	16.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,316.00000	1,290,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		22.00000	22,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,297.00000	2,271,000	21.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		3.00000	3,000	21.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,294.00000	3,269,000	26.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	26.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		78.00000	76,000	23.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,734.00000	1,758,000	23.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		87.00000	85,000	22.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,593.00000	1,617,000	22.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,052.00000	1,074,000	20.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		146.00000	142,000	20.60	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,183.00000	1,206,000	21.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		127.00000	124,000	21.15	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		91.00000	88,000	22.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,547.00000	1,570,000	22.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		98.00000	96,000	22.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,454.00000	1,478,000	22.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		140.00000	135,000	20.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,096.00000	1,117,000	20.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.74560	7.77180		17.86	0.00	0	5,635.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,179.00000	8,205,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		13.00000	13,000	30.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,191.00000	6,217,000	30.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		38.00000	38,000	28.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,216.00000	4,242,000	28.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		106.00000	105,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,284.00000	2,309,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		413.00000	403,000	18.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		591.00000	607,000	18.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		953.00000	931,000	16.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		131.00000	135,000	16.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,840.00000	1,814,000	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		18.00000	18,000	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,826.00000	2,799,000	22.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		4.00000	3,000	22.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,823.00000	3,796,000	27.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	27.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		260.00000	254,000	20.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,038.00000	1,058,000	20.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,229.00000	8,255,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		13.00000	13,000	30.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,241.00000	6,267,000	30.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		37.00000	37,000	28.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,265.00000	4,291,000	28.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		103.00000	102,000	24.46	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,331.00000	2,356,000	24.46	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	13/12/2010	Foreign Exchange Future	7.00	Call		917.00000	895,000	16.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		145.00000	149,000	16.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,792.00000	1,766,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		20.00000	20,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,776.00000	2,750,000	21.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		4.00000	4,000	21.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,773.00000	3,746,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,279.00000	8,305,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		12.00000	12,000	30.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,290.00000	6,316,000	30.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		36.00000	36,000	28.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,314.00000	4,340,000	28.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		99.00000	99,000	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,377.00000	2,403,000	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		381.00000	372,000	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		659.00000	676,000	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		882.00000	860,000	16.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		160.00000	164,000	16.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,744.00000	1,718,000	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		22.00000	22,000	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,726.00000	2,700,000	21.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		4.00000	4,000	21.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,723.00000	3,697,000	26.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,329.00000	8,355,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		11.00000	11,000	30.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,339.00000	6,365,000	30.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		35.00000	35,000	28.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,363.00000	4,389,000	28.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		97.00000	96,000	24.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,425.00000	2,450,000	24.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		367.00000	358,000	18.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		695.00000	712,000	18.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		848.00000	827,000	16.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		176.00000	181,000	16.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,696.00000	1,670,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		24.00000	24,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,677.00000	2,650,000	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		5.00000	4,000	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,673.00000	3,647,000	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		397.00000	387,000	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		625.00000	641,000	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,379.00000	8,405,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		11.00000	11,000	30.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,389.00000	6,415,000	30.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		35.00000	35,000	28.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,413.00000	4,439,000	28.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		94.00000	93,000	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,472.00000	2,497,000	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		352.00000	344,000	19.07	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		730.00000	748,000	19.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		814.00000	794,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		192.00000	198,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,649.00000	1,623,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		27.00000	27,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,627.00000	2,601,000	21.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		5.00000	5,000	21.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,623.00000	3,597,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,429.00000	8,455,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		10.00000	10,000	30.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,438.00000	6,464,000	30.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		34.00000	34,000	29.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,462.00000	4,488,000	29.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		91.00000	90,000	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,519.00000	2,544,000	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		339.00000	331,000	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		767.00000	785,000	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		782.00000	762,000	16.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		210.00000	216,000	16.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,602.00000	1,576,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		30.00000	30,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,577.00000	2,551,000	20.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		5.00000	5,000	20.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,573.00000	3,547,000	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,479.00000	8,505,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		10.00000	10,000	30.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,488.00000	6,514,000	30.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		33.00000	33,000	29.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,511.00000	4,537,000	29.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		88.00000	88,000	25.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,566.00000	2,592,000	25.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		326.00000	318,000	19.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		804.00000	822,000	19.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		750.00000	731,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		228.00000	235,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,555.00000	1,529,000	17.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		33.00000	33,000	17.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,528.00000	2,501,000	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		6.00000	5,000	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,523.00000	3,497,000	25.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	25.76	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	13/12/2010	Foreign Exchange Future	16.45	Call		1.00000	1,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,679.00000	8,705,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		8.00000	8,000	30.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,686.00000	6,712,000	30.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		30.00000	30,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,708.00000	4,734,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		79.00000	79,000	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,757.00000	2,783,000	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		280.00000	273,000	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		958.00000	977,000	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		634.00000	617,000	17.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		312.00000	321,000	17.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,371.00000	1,346,000	16.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		49.00000	50,000	16.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,329.00000	2,303,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		7.00000	7,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,324.00000	3,297,000	24.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		2.00000	1,000	24.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,629.00000	8,655,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		8.00000	8,000	30.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,636.00000	6,662,000	30.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		30.00000	30,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,658.00000	4,684,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		81.00000	81,000	25.37	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	13/12/2010	Foreign Exchange Future	10.40	Put		2,709.00000	2,735,000	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		290.00000	284,000	19.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		918.00000	938,000	19.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		661.00000	644,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		289.00000	298,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,417.00000	1,391,000	16.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		45.00000	45,000	16.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,379.00000	2,353,000	19.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		7.00000	7,000	19.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,374.00000	3,347,000	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		2.00000	1,000	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		250.00000	245,000	20.42	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,078.00000	1,099,000	20.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		1.00000	1,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,729.00000	8,755,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		7.00000	7,000	30.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,735.00000	6,761,000	30.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		29.00000	29,000	29.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,757.00000	4,783,000	29.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		77.00000	76,000	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,805.00000	2,830,000	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		269.00000	263,000	20.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		997.00000	1,017,000	20.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		607.00000	591,000	17.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		335.00000	345,000	17.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,326.00000	1,301,000	16.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		54.00000	55,000	16.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,280.00000	2,254,000	19.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		8.00000	8,000	19.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,274.00000	3,248,000	24.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		2.00000	2,000	24.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		313.00000	306,000	19.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		841.00000	860,000	19.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,079.00000	8,105,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		15.00000	15,000	31.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,093.00000	6,119,000	31.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		41.00000	41,000	28.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,119.00000	4,145,000	28.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		112.00000	111,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,190.00000	2,215,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		448.00000	437,000	18.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		526.00000	541,000	18.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,028.00000	1,005,000	16.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		106.00000	109,000	16.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,936.00000	1,910,000	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		14.00000	14,000	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,925.00000	2,899,000	22.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		3.00000	3,000	22.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,922.00000	3,896,000	27.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,129.00000	8,155,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		14.00000	14,000	31.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,142.00000	6,168,000	31.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		39.00000	39,000	28.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,167.00000	4,193,000	28.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		109.00000	108,000	24.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,237.00000	2,262,000	24.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		430.00000	419,000	18.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		558.00000	573,000	18.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		990.00000	967,000	16.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		118.00000	121,000	16.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,888.00000	1,862,000	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		16.00000	16,000	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,875.00000	2,849,000	22.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		3.00000	3,000	22.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,873.00000	3,846,000	27.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	27.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,529.00000	8,555,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		9.00000	9,000	30.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,537.00000	6,563,000	30.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		32.00000	32,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,560.00000	4,586,000	29.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		86.00000	85,000	25.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,614.00000	2,639,000	25.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		720.00000	701,000	17.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		248.00000	255,000	17.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,509.00000	1,483,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		37.00000	37,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,478.00000	2,452,000	20.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		6.00000	6,000	20.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,473.00000	3,447,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,579.00000	8,605,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		9.00000	9,000	30.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,587.00000	6,613,000	30.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		31.00000	31,000	29.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,609.00000	4,635,000	29.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		84.00000	83,000	25.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,662.00000	2,687,000	25.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		302.00000	295,000	19.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		880.00000	899,000	19.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		690.00000	672,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		268.00000	276,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,463.00000	1,437,000	16.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		41.00000	41,000	16.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,429.00000	2,402,000	20.15	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	5.35	Put		7.00000	6,000	20.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,423.00000	3,397,000	25.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	25.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		4.00000	4,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,282.00000	7,308,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		22.00000	22,000	30.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,300.00000	5,326,000	30.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		58.00000	58,000	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,336.00000	3,362,000	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		183.00000	180,000	21.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,461.00000	1,484,000	21.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,722.00000	4,696,000	28.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	28.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,505.00000	1,528,000	21.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		177.00000	174,000	21.93	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		138.00000	136,000	23.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,866.00000	1,890,000	23.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		166.00000	163,000	22.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,594.00000	1,617,000	22.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		134.00000	132,000	23.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,912.00000	1,936,000	23.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		467.00000	455,000	18.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		495.00000	509,000	18.01	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.87370	7.89970		18.19	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		521.00000	507,000	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		621.00000	633,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		499.00000	517,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		649.00000	693,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		543.00000	528,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		593.00000	604,000	18.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.36010	11.31810		14.71	340,803.00	30	32,822.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,732.00000	10,690,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,732.00000	8,690,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,032.00000	10,990,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,032.00000	8,990,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,532.00000	10,490,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,532.00000	8,490,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	28.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,532.00000	6,490,000	28.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		2.00000	2,000	24.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,534.00000	4,492,000	24.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,382.00000	10,340,000	32.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,382.00000	8,340,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,382.00000	6,340,000	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		2.00000	2,000	24.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,384.00000	4,342,000	24.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,282.00000	10,240,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,282.00000	8,240,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		28.00000	29,000	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,310.00000	2,269,000	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		79.00000	81,000	19.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,361.00000	1,321,000	19.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		790.00000	823,000	13.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		72.00000	63,000	13.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,727.00000	1,769,000	17.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		9.00000	9,000	17.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,082.00000	10,040,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,082.00000	8,040,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,132.00000	10,090,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	32.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,132.00000	8,090,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		92.00000	95,000	18.72	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,224.00000	1,185,000	18.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		285.00000	298,000	15.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		417.00000	388,000	15.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		915.00000	950,000	13.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		47.00000	40,000	13.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,875.00000	1,917,000	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		7.00000	7,000	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,582.00000	10,540,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	28.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,582.00000	6,540,000	28.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		2.00000	2,000	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,584.00000	4,542,000	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,782.00000	10,740,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,782.00000	8,740,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	29.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,782.00000	6,740,000	29.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,932.00000	10,890,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,932.00000	8,890,000	32.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		113.00000	117,000	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		1,045.00000	1,007,000	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		365.00000	385,000	14.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		297.00000	275,000	14.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,094.00000	1,134,000	14.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		26.00000	24,000	14.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,982.00000	10,940,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,982.00000	8,940,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		341.00000	360,000	14.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		323.00000	300,000	14.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,047.00000	1,086,000	13.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		29.00000	26,000	13.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,882.00000	10,840,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,882.00000	8,840,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		12.00000	13,000	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,894.00000	2,853,000	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		46.00000	47,000	21.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,928.00000	1,887,000	21.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		120.00000	124,000	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		1,002.00000	964,000	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		391.00000	411,000	14.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		273.00000	251,000	14.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,142.00000	1,182,000	14.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		24.00000	22,000	14.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,832.00000	10,790,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	29.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,832.00000	6,790,000	29.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,833.00000	4,791,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,682.00000	10,640,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,682.00000	8,640,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,632.00000	10,590,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,632.00000	8,590,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	29.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,632.00000	6,590,000	29.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		2.00000	2,000	24.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,634.00000	4,592,000	24.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,482.00000	10,440,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,482.00000	8,440,000	32.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	28.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,482.00000	6,440,000	28.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		2.00000	2,000	24.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,484.00000	4,442,000	24.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		188.00000	195,000	16.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		670.00000	635,000	16.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		638.00000	667,000	14.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		120.00000	107,000	14.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,531.00000	1,572,000	16.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		13.00000	12,000	16.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,432.00000	10,390,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,432.00000	8,390,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,332.00000	10,290,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,332.00000	8,290,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		27.00000	28,000	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,359.00000	2,318,000	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		224.00000	234,000	15.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		556.00000	524,000	15.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		750.00000	782,000	13.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		82.00000	72,000	13.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	32.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,232.00000	10,190,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,232.00000	8,190,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	29.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,732.00000	6,690,000	29.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		1.00000	1,000	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,733.00000	5,691,000	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,733.00000	4,691,000	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		4.00000	4,000	23.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,736.00000	3,694,000	23.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		30.00000	32,000	22.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,262.00000	2,222,000	22.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		83.00000	85,000	19.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,315.00000	1,275,000	19.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		253.00000	264,000	15.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		485.00000	454,000	15.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		831.00000	864,000	13.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		63.00000	54,000	13.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,777.00000	1,818,000	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		9.00000	8,000	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		12.00000	12,000	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,944.00000	2,902,000	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	30.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,282.00000	7,240,000	30.46	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	16.60	Call		1.00000	1,000	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,283.00000	5,241,000	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		2.00000	2,000	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,284.00000	4,242,000	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		134.00000	138,000	17.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		916.00000	878,000	17.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		445.00000	468,000	14.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		227.00000	208,000	14.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	30.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,182.00000	7,140,000	30.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		55.00000	56,000	20.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,737.00000	1,696,000	20.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		149.00000	155,000	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		831.00000	795,000	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		505.00000	529,000	14.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		187.00000	169,000	14.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,335.00000	1,376,000	15.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		17.00000	16,000	15.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	29.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,882.00000	6,840,000	29.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		1.00000	1,000	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,883.00000	5,841,000	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,883.00000	4,841,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		3.00000	3,000	23.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,885.00000	3,843,000	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		25.00000	26,000	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,407.00000	2,366,000	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		72.00000	74,000	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,454.00000	1,414,000	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		211.00000	220,000	15.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		593.00000	560,000	15.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		712.00000	743,000	14.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		94.00000	83,000	14.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,629.00000	1,670,000	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		11.00000	10,000	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		177.00000	184,000	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		709.00000	674,000	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		603.00000	631,000	14.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		135.00000	121,000	14.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,482.00000	1,523,000	16.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		14.00000	13,000	16.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	28.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,332.00000	6,290,000	28.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		1.00000	1,000	26.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,333.00000	5,291,000	26.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		48.00000	49,000	21.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,880.00000	1,839,000	21.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		126.00000	131,000	17.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		958.00000	921,000	17.63	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	10.15	Call		1,190.00000	1,230,000	14.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		22.00000	20,000	14.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	30.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,232.00000	7,190,000	30.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,233.00000	5,191,000	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		2.00000	2,000	24.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,234.00000	4,192,000	24.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		15.00000	16,000	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,747.00000	2,706,000	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		52.00000	53,000	20.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,784.00000	1,743,000	20.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		141.00000	146,000	17.26	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		873.00000	836,000	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		474.00000	498,000	14.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		206.00000	188,000	14.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,287.00000	1,327,000	15.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		19.00000	17,000	15.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	30.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,132.00000	7,090,000	30.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		1.00000	1,000	27.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,133.00000	6,091,000	27.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		1.00000	1,000	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,133.00000	5,091,000	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		2.00000	2,000	23.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,134.00000	4,092,000	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		57.00000	58,000	20.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,689.00000	1,648,000	20.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		158.00000	164,000	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		790.00000	754,000	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		536.00000	562,000	14.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		168.00000	152,000	14.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,384.00000	1,425,000	15.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		16.00000	15,000	15.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		60.00000	61,000	20.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,642.00000	1,601,000	20.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		167.00000	174,000	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		749.00000	714,000	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,433.00000	1,474,000	15.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		15.00000	14,000	15.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	29.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,932.00000	6,890,000	29.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		1.00000	1,000	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,933.00000	5,891,000	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,933.00000	4,891,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		3.00000	3,000	23.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,935.00000	3,893,000	23.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		69.00000	70,000	19.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,501.00000	1,460,000	19.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		199.00000	207,000	16.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		631.00000	597,000	16.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		674.00000	705,000	14.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		106.00000	95,000	14.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,580.00000	1,621,000	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		12.00000	11,000	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		23.00000	24,000	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,455.00000	2,414,000	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	29.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,682.00000	6,640,000	29.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		1.00000	1,000	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,683.00000	5,641,000	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,683.00000	4,641,000	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		4.00000	4,000	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,686.00000	3,644,000	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		35.00000	36,000	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,167.00000	2,126,000	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	28.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,432.00000	6,390,000	28.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		1.00000	1,000	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,433.00000	5,391,000	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		2.00000	2,000	24.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,434.00000	4,392,000	24.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		6.00000	6,000	23.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,438.00000	3,396,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		44.00000	45,000	21.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,976.00000	1,935,000	21.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		1.00000	1,000	28.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,233.00000	6,191,000	28.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		321.00000	336,000	14.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		353.00000	326,000	14.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,002.00000	1,039,000	13.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		34.00000	29,000	13.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,974.00000	2,016,000	18.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		6.00000	6,000	18.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		1.00000	1,000	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,083.00000	6,041,000	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,083.00000	5,041,000	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		9.00000	10,000	22.89	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,091.00000	3,050,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		302.00000	316,000	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		384.00000	356,000	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		958.00000	994,000	13.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		40.00000	34,000	13.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		1.00000	1,000	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,183.00000	5,141,000	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		2.00000	2,000	24.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,184.00000	4,142,000	24.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		8.00000	8,000	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,190.00000	3,148,000	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		33.00000	34,000	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,215.00000	2,174,000	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		87.00000	90,000	18.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,269.00000	1,230,000	18.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		268.00000	280,000	15.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		450.00000	420,000	15.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		872.00000	907,000	13.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		54.00000	47,000	13.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,826.00000	1,867,000	17.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		8.00000	7,000	17.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,582.00000	8,540,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	30.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,082.00000	7,040,000	30.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		1.00000	1,000	26.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,583.00000	5,541,000	26.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		2.00000	2,000	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,084.00000	4,042,000	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		19.00000	20,000	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,601.00000	2,560,000	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		97.00000	100,000	18.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,179.00000	1,140,000	18.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		569.00000	596,000	14.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		151.00000	136,000	14.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,925.00000	1,966,000	18.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		7.00000	6,000	18.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,418.00000	3,460,000	23.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	23.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		16.00000	17,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,698.00000	2,657,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,832.00000	8,790,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	30.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,332.00000	7,290,000	30.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		1.00000	1,000	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,833.00000	5,791,000	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		2.00000	2,000	24.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,334.00000	4,292,000	24.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		13.00000	14,000	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,845.00000	2,804,000	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		75.00000	77,000	19.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,407.00000	1,367,000	19.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		417.00000	439,000	14.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		249.00000	229,000	14.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,678.00000	1,719,000	17.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		10.00000	9,000	17.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,169.00000	3,211,000	23.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	23.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,282.00000	9,240,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	31.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,782.00000	7,740,000	31.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		1.00000	0,000	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,283.00000	6,240,000	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,783.00000	4,741,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		7.00000	7,000	23.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,289.00000	3,247,000	23.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		50.00000	51,000	21.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,832.00000	1,791,000	21.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		238.00000	248,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		520.00000	488,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,238.00000	1,279,000	14.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		20.00000	19,000	14.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,720.00000	2,762,000	21.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	2,000	21.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	29.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,982.00000	6,940,000	29.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		1.00000	1,000	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,983.00000	5,941,000	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,983.00000	4,941,000	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		3.00000	3,000	23.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,985.00000	3,943,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		11.00000	11,000	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,993.00000	2,951,000	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		22.00000	22,000	22.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,504.00000	2,462,000	22.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		43.00000	43,000	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,025.00000	1,983,000	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		65.00000	67,000	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,547.00000	1,507,000	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		108.00000	111,000	18.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,090.00000	1,051,000	18.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		14.00000	15,000	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,796.00000	2,755,000	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	29.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,032.00000	6,990,000	29.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		1.00000	1,000	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,033.00000	5,991,000	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,033.00000	4,991,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		3.00000	3,000	23.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,035.00000	3,993,000	23.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		20.00000	21,000	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,552.00000	2,511,000	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		40.00000	41,000	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,072.00000	2,031,000	21.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		62.00000	64,000	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,594.00000	1,554,000	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		102.00000	105,000	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,134.00000	1,095,000	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		18.00000	18,000	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,650.00000	2,608,000	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		1.00000	1,000	28.06	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,183.00000	6,141,000	28.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		37.00000	39,000	22.03	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,119.00000	2,079,000	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		10.00000	10,000	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,042.00000	3,000,000	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,482.00000	9,440,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	30.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,482.00000	7,440,000	30.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		1.00000	1,000	26.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,483.00000	5,441,000	26.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		5.00000	6,000	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,487.00000	3,446,000	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,521.00000	2,562,000	20.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		3.00000	2,000	20.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,382.00000	9,340,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	30.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,382.00000	7,340,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		1.00000	1,000	26.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,383.00000	5,341,000	26.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		6.00000	6,000	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,388.00000	3,346,000	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,620.00000	2,662,000	21.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		2.00000	2,000	21.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,432.00000	9,390,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	30.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,432.00000	7,390,000	30.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,570.00000	2,612,000	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		2.00000	2,000	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,682.00000	9,640,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	31.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,682.00000	7,640,000	31.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,322.00000	2,363,000	20.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		4.00000	3,000	20.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,782.00000	9,740,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		1.00000	1,000	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,783.00000	5,741,000	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		4.00000	4,000	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,786.00000	3,744,000	23.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,222.00000	2,264,000	19.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		4.00000	4,000	19.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,732.00000	9,690,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	31.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,732.00000	7,690,000	31.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,272.00000	2,314,000	19.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		4.00000	4,000	19.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,832.00000	9,790,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	31.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,832.00000	7,790,000	31.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		3.00000	3,000	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,835.00000	3,793,000	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,173.00000	2,214,000	19.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		5.00000	4,000	19.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,982.00000	9,940,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	31.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,982.00000	7,940,000	31.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,024.00000	2,065,000	18.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		6.00000	5,000	18.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,032.00000	9,990,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	32.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,032.00000	7,990,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,932.00000	9,890,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	31.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,932.00000	7,890,000	31.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,073.00000	2,115,000	18.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		5.00000	5,000	18.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,232.00000	9,190,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		8.00000	8,000	23.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,240.00000	3,198,000	23.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,770.00000	2,812,000	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	2,000	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,123.00000	2,165,000	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		5.00000	5,000	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,119.00000	3,161,000	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	1,000	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,269.00000	3,311,000	23.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	1,000	23.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,069.00000	3,111,000	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	1,000	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,532.00000	9,490,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	31.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,532.00000	7,490,000	31.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		1.00000	1,000	26.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,533.00000	5,491,000	26.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		5.00000	5,000	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,537.00000	3,495,000	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,471.00000	2,513,000	20.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		3.00000	3,000	20.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,332.00000	9,290,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		7.00000	7,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,339.00000	3,297,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,670.00000	2,712,000	21.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		2.00000	2,000	21.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,969.00000	3,011,000	22.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	1,000	22.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,082.00000	9,040,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,919.00000	2,961,000	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,582.00000	9,540,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	31.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,582.00000	7,540,000	31.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		5.00000	5,000	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,587.00000	3,545,000	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,421.00000	2,463,000	20.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		3.00000	3,000	20.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,182.00000	10,140,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,182.00000	8,140,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,632.00000	9,590,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	31.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,632.00000	7,590,000	31.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		1.00000	1,000	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,633.00000	5,591,000	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		4.00000	5,000	23.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,636.00000	3,595,000	23.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,371.00000	2,413,000	20.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		3.00000	3,000	20.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,882.00000	9,840,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	31.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,882.00000	7,840,000	31.77	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.54890	11.50650		16.18	0.00	0	2,522.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		212.00000	221,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		1,436.00000	1,402,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		201.00000	210,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		1,475.00000	1,441,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		222.00000	232,000	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	12.68	Put		1,396.00000	1,363,000	19.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.73680	11.50650	16.64	0.00	0	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.51	Call		0.00000	801,000	17.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.51	Put		0.00000	571,000	17.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08280	0.08290	24.57	0.00	0	0	1,364.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		505.00000	497,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		215.00000	217,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		165.00000	160,000	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		875.00000	880,000	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,304.00000	1,294,000	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		14.00000	14,000	20.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08430	0.08290	25.53	0.00	0	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		0.00000	636,000	24.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		0.00000	496,000	24.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.30700	10.28630	12.53	546,271.00	53	53	28,452.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		20.00000	19,000	18.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,834.00000	1,812,000	18.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		25.00000	24,000	18.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,639.00000	1,617,000	18.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		22.00000	21,000	18.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,736.00000	1,714,000	18.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,014.00000	8,993,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	29.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,014.00000	6,993,000	29.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	24.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,014.00000	4,993,000	24.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		3.00000	3,000	20.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,017.00000	2,996,000	20.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		56.00000	54,000	16.11	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,070.00000	1,047,000	16.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		260.00000	259,000	12.53	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		274.00000	252,000	12.53	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		999.00000	1,017,000	12.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		13.00000	10,000	12.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,988.00000	2,008,000	17.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		2.00000	1,000	17.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,986.00000	3,007,000	20.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	20.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,314.00000	9,293,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	30.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,314.00000	7,293,000	30.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	25.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,314.00000	5,293,000	25.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		2.00000	2,000	21.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,316.00000	3,295,000	21.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		37.00000	35,000	17.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,351.00000	1,328,000	17.18	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	10.60	Call		162.00000	159,000	13.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		476.00000	452,000	13.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		729.00000	742,000	12.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		43.00000	35,000	12.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,690.00000	1,709,000	15.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		4.00000	2,000	15.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,687.00000	2,707,000	19.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		1.00000	0,000	19.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,414.00000	9,393,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	30.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,414.00000	7,393,000	30.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	25.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,414.00000	5,393,000	25.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		2.00000	1,000	21.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,416.00000	3,394,000	21.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		32.00000	31,000	17.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,446.00000	1,424,000	17.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		138.00000	135,000	13.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		552.00000	528,000	13.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		646.00000	657,000	12.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		60.00000	50,000	12.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,590.00000	1,610,000	15.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		4.00000	3,000	15.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,587.00000	2,607,000	18.91	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	7.70	Put		1.00000	0,000	18.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,064.00000	9,043,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	29.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,064.00000	7,043,000	29.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	24.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,064.00000	5,043,000	24.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		3.00000	2,000	20.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,067.00000	3,045,000	20.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		52.00000	50,000	16.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,116.00000	1,093,000	16.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		240.00000	239,000	12.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		304.00000	282,000	12.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		952.00000	970,000	12.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		16.00000	13,000	12.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,938.00000	1,958,000	16.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		2.00000	1,000	16.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,936.00000	2,957,000	20.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	20.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,114.00000	9,093,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	30.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,114.00000	7,093,000	30.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	24.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,114.00000	5,093,000	24.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		3.00000	2,000	20.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,117.00000	3,095,000	20.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		48.00000	46,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,162.00000	1,139,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		222.00000	220,000	12.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		336.00000	313,000	12.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		906.00000	923,000	12.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		20.00000	16,000	12.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,889.00000	1,909,000	16.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		3.00000	2,000	16.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,886.00000	2,907,000	19.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	19.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,264.00000	9,243,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	30.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,264.00000	7,243,000	30.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	25.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,264.00000	5,243,000	25.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		2.00000	2,000	20.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,266.00000	3,245,000	20.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		39.00000	38,000	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,303.00000	1,281,000	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		175.00000	172,000	13.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		439.00000	415,000	13.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		772.00000	786,000	12.14	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	9.55	Put		36.00000	29,000	12.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,739.00000	1,759,000	15.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		3.00000	2,000	15.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,737.00000	2,757,000	19.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		1.00000	0,000	19.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,164.00000	9,143,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	30.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,164.00000	7,143,000	30.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	24.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,164.00000	5,143,000	24.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		2.00000	2,000	20.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,166.00000	3,145,000	20.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		45.00000	43,000	16.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,209.00000	1,186,000	16.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		205.00000	203,000	13.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		369.00000	346,000	13.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		861.00000	877,000	12.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		25.00000	20,000	12.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,839.00000	1,859,000	16.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		3.00000	2,000	16.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,837.00000	2,857,000	19.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		1.00000	0,000	19.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,214.00000	9,193,000	32.52	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	17.50	Call		0.00000	0,000	30.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,214.00000	7,193,000	30.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	24.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,214.00000	5,193,000	24.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		2.00000	2,000	20.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,216.00000	3,195,000	20.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		42.00000	40,000	16.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,256.00000	1,233,000	16.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		189.00000	187,000	13.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		403.00000	380,000	13.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		816.00000	831,000	12.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		30.00000	24,000	12.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,789.00000	1,809,000	16.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		3.00000	2,000	16.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,787.00000	2,807,000	19.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		1.00000	0,000	19.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,564.00000	9,543,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	31.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,564.00000	7,543,000	31.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	25.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,564.00000	5,543,000	25.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	21.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,565.00000	3,544,000	21.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		27.00000	26,000	18.08	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	11.85	Put		1,591.00000	1,569,000	18.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		109.00000	106,000	14.50	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		673.00000	649,000	14.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		530.00000	539,000	12.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		94.00000	82,000	12.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,441.00000	1,461,000	14.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		5.00000	4,000	14.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,437.00000	2,457,000	18.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		1.00000	0,000	18.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,514.00000	9,493,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	31.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,514.00000	7,493,000	31.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	25.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,514.00000	5,493,000	25.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	21.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,515.00000	3,494,000	21.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		29.00000	27,000	17.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,543.00000	1,520,000	17.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		118.00000	115,000	14.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		632.00000	608,000	14.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		568.00000	577,000	12.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		82.00000	70,000	12.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,491.00000	1,510,000	14.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		5.00000	3,000	14.52	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	7.80	Call		2,487.00000	2,507,000	18.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		1.00000	0,000	18.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,614.00000	9,593,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	31.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,614.00000	7,593,000	31.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	25.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,614.00000	5,593,000	25.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	21.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,615.00000	3,594,000	21.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		101.00000	98,000	14.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		715.00000	691,000	14.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		494.00000	502,000	12.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		108.00000	95,000	12.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,392.00000	1,411,000	14.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		6.00000	4,000	14.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,387.00000	2,407,000	18.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	18.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,664.00000	9,643,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	31.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,664.00000	7,643,000	31.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	26.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,664.00000	5,643,000	26.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	21.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,665.00000	3,644,000	21.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		24.00000	23,000	18.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,688.00000	1,666,000	18.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		94.00000	91,000	14.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		758.00000	734,000	14.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		460.00000	466,000	12.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		124.00000	109,000	12.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,343.00000	1,362,000	13.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		7.00000	5,000	13.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,337.00000	2,357,000	18.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		1.00000	0,000	18.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,464.00000	9,443,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	31.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,464.00000	7,443,000	31.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	25.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,464.00000	5,443,000	25.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		2.00000	1,000	21.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,466.00000	3,444,000	21.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		30.00000	29,000	17.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,494.00000	1,472,000	17.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		128.00000	125,000	14.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		592.00000	568,000	14.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		606.00000	617,000	12.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		70.00000	60,000	12.24	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	8.75	Call		1,541.00000	1,560,000	14.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		5.00000	3,000	14.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,537.00000	2,557,000	18.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		1.00000	0,000	18.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,714.00000	9,693,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	31.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,714.00000	7,693,000	31.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	26.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,714.00000	5,693,000	26.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	21.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,715.00000	3,694,000	21.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		87.00000	84,000	15.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		801.00000	777,000	15.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		427.00000	432,000	12.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		141.00000	125,000	12.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,293.00000	1,312,000	13.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		7.00000	5,000	13.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,287.00000	2,308,000	17.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		1.00000	1,000	17.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,864.00000	9,843,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	32.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,864.00000	7,843,000	32.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	26.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,864.00000	5,843,000	26.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	21.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,865.00000	3,844,000	21.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		19.00000	18,000	19.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,883.00000	1,861,000	19.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		69.00000	67,000	15.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		933.00000	910,000	15.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		337.00000	338,000	12.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		201.00000	181,000	12.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,146.00000	1,164,000	12.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		10.00000	7,000	12.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,138.00000	2,158,000	17.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		2.00000	1,000	17.50	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.48100	10.46000		14.08	0.00	0	2,058.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		153.00000	149,000	17.68	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,358.00000	1,333,000	17.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.65280	10.63180		14.83	95,875.20	9	1,950.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		1.00000	5,000	28.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,569.00000	9,552,000	28.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		6.00000	15,000	27.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,574.00000	7,562,000	27.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		36.00000	36,000	26.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,604.00000	5,583,000	26.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		84.00000	81,000	23.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,652.00000	3,628,000	23.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		215.00000	209,000	18.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,783.00000	1,756,000	18.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		384.00000	376,000	16.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		952.00000	923,000	16.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		767.00000	765,000	14.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		335.00000	312,000	14.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,499.00000	1,511,000	13.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		67.00000	58,000	13.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,448.00000	2,465,000	15.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		16.00000	12,000	15.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		233.00000	226,000	18.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,651.00000	1,623,000	18.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		1.00000	5,000	28.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,619.00000	9,602,000	28.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		6.00000	15,000	27.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,624.00000	7,612,000	27.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		35.00000	35,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,653.00000	5,632,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		82.00000	80,000	23.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,700.00000	3,677,000	23.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		210.00000	204,000	18.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,828.00000	1,801,000	18.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		372.00000	364,000	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		990.00000	961,000	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		740.00000	738,000	14.21	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	10.25	Put		358.00000	335,000	14.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,455.00000	1,466,000	13.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		73.00000	63,000	13.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,398.00000	2,416,000	15.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		16.00000	13,000	15.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		1.00000	3,000	28.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,319.00000	10,300,000	28.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		3.00000	10,000	28.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,321.00000	8,307,000	28.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		23.00000	27,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,341.00000	6,324,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		61.00000	60,000	24.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,379.00000	4,357,000	24.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		148.00000	143,000	20.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,466.00000	2,440,000	20.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		246.00000	239,000	18.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,564.00000	1,536,000	18.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		451.00000	443,000	15.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		769.00000	740,000	15.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		915.00000	917,000	13.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		233.00000	214,000	13.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,725.00000	1,738,000	13.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		43.00000	35,000	13.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		1.00000	3,000	28.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,219.00000	10,200,000	28.17	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	18.85	Call		3.00000	11,000	28.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,221.00000	8,208,000	28.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		25.00000	28,000	26.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,243.00000	6,225,000	26.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		64.00000	63,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,282.00000	4,260,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		155.00000	151,000	20.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,373.00000	2,348,000	20.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		260.00000	253,000	17.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,478.00000	1,450,000	17.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		482.00000	475,000	15.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		700.00000	672,000	15.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		980.00000	984,000	13.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		198.00000	181,000	13.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,817.00000	1,832,000	13.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		35.00000	29,000	13.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		1.00000	5,000	28.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,369.00000	9,352,000	28.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		8.00000	16,000	27.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,376.00000	7,363,000	27.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		39.00000	39,000	25.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,407.00000	5,386,000	25.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		91.00000	88,000	22.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,459.00000	3,435,000	22.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		239.00000	233,000	18.31	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	12.00	Put		1,607.00000	1,580,000	18.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		436.00000	429,000	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		804.00000	776,000	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		884.00000	885,000	13.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		252.00000	232,000	13.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,679.00000	1,692,000	13.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		47.00000	39,000	13.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,645.00000	2,663,000	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		13.00000	10,000	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		1.00000	5,000	28.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,469.00000	9,452,000	28.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		7.00000	16,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,475.00000	7,463,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		37.00000	38,000	25.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,505.00000	5,485,000	25.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		87.00000	85,000	22.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,555.00000	3,532,000	22.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		227.00000	220,000	18.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,695.00000	1,667,000	18.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		409.00000	401,000	15.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		877.00000	848,000	15.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		824.00000	824,000	13.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		292.00000	271,000	13.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,588.00000	1,601,000	13.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		56.00000	48,000	13.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,546.00000	2,564,000	15.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		14.00000	11,000	15.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		1.00000	4,000	28.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,769.00000	9,751,000	28.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		5.00000	14,000	27.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,773.00000	7,761,000	27.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		33.00000	34,000	26.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,801.00000	5,781,000	26.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		78.00000	75,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,846.00000	3,822,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		194.00000	189,000	19.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,962.00000	1,936,000	19.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		338.00000	331,000	16.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,106.00000	1,078,000	16.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		664.00000	659,000	14.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		432.00000	406,000	14.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,326.00000	1,336,000	13.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		94.00000	83,000	13.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,251.00000	2,268,000	14.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		19.00000	15,000	14.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		1.00000	4,000	28.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,919.00000	9,901,000	28.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		4.00000	13,000	28.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,922.00000	7,910,000	28.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		31.00000	32,000	26.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,949.00000	5,929,000	26.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		73.00000	71,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,991.00000	3,968,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		181.00000	176,000	19.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,099.00000	2,073,000	19.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		309.00000	302,000	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,227.00000	1,199,000	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		594.00000	588,000	14.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		512.00000	485,000	14.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,201.00000	1,209,000	13.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		119.00000	106,000	13.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,103.00000	2,120,000	14.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		21.00000	17,000	14.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		1.00000	6,000	28.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,219.00000	9,203,000	28.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		9.00000	18,000	27.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,227.00000	7,215,000	27.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		41.00000	41,000	25.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,259.00000	5,238,000	25.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		97.00000	94,000	22.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,315.00000	3,291,000	22.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,794.00000	2,812,000	16.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		12.00000	9,000	16.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		1.00000	6,000	28.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,269.00000	9,253,000	28.17	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	17.90	Call		9.00000	17,000	27.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,277.00000	7,264,000	27.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		40.00000	40,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,308.00000	5,287,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		95.00000	92,000	22.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,363.00000	3,339,000	22.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		253.00000	246,000	18.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,521.00000	1,493,000	18.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		466.00000	459,000	15.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		734.00000	706,000	15.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		947.00000	950,000	13.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		215.00000	197,000	13.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,771.00000	1,785,000	13.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		39.00000	32,000	13.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,744.00000	2,762,000	16.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		12.00000	9,000	16.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		1.00000	5,000	28.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,319.00000	9,302,000	28.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		8.00000	17,000	27.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,326.00000	7,314,000	27.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		40.00000	40,000	25.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,358.00000	5,337,000	25.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		93.00000	90,000	22.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,411.00000	3,387,000	22.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,695.00000	2,713,000	16.56	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	13/12/2010	Foreign Exchange Future	7.95	Put		13.00000	10,000	16.56	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			336.46800	336.46600			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			310.02700	310.02600			0.00	0	1,315.00
ALBI	On	05/08/2010	Index Future			310.13900	310.13900			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.78680	6.79250		12.55	0.00	0	9,588.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	41.48	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,808.00000	7,813,000	41.48	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	0,000	36.03	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,809.00000	5,813,000	36.03	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1.00000	0,000	28.11	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,809.00000	3,813,000	28.11	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		8.00000	2,000	20.28	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,816.00000	1,815,000	20.28	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		292.00000	283,000	13.09	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		100.00000	96,000	13.09	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,198.00000	1,189,000	17.12	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		6.00000	2,000	17.12	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,193.00000	2,187,000	22.05	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,000	22.05	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,193.00000	3,187,000	18.84	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		1.00000	0,000	18.84	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	2.60	Call		4,193.00000	4,187,000	17.84	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	2.60	Put		1.00000	0,000	17.84	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	14.55	Call		0.00000	0,000	41.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,758.00000	7,763,000	41.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		1.00000	0,000	35.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,759.00000	5,763,000	35.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		1.00000	0,000	27.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,759.00000	3,763,000	27.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		8.00000	3,000	20.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,766.00000	1,766,000	20.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		329.00000	319,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		87.00000	82,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,247.00000	1,239,000	17.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		5.00000	2,000	17.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,243.00000	2,237,000	21.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		1.00000	0,000	21.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,243.00000	3,237,000	18.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		1.00000	0,000	18.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,243.00000	4,237,000	17.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		1.00000	0,000	17.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	41.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,708.00000	7,713,000	41.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		1.00000	0,000	35.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,709.00000	5,713,000	35.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		1.00000	0,000	27.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,709.00000	3,713,000	27.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		8.00000	3,000	19.86	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,716.00000	1,716,000	19.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		368.00000	356,000	13.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		76.00000	69,000	13.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,297.00000	1,288,000	17.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		5.00000	1,000	17.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,293.00000	2,287,000	21.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		1.00000	0,000	21.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,293.00000	3,287,000	18.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		1.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,293.00000	4,287,000	17.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		1.00000	0,000	17.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		222.00000	217,000	12.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		130.00000	130,000	12.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	41.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		8,058.00000	8,063,000	41.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		1.00000	0,000	36.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		6,059.00000	6,063,000	36.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		1.00000	0,000	29.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		4,059.00000	4,063,000	29.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		6.00000	2,000	21.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		2,064.00000	2,065,000	21.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		143.00000	145,000	12.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		201.00000	208,000	12.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		954.00000	942,000	15.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		12.00000	5,000	15.79	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,943.00000	1,937,000	21.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		1.00000	0,000	21.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,943.00000	2,937,000	19.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		1.00000	0,000	19.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,943.00000	3,937,000	17.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		1.00000	0,000	17.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	41.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,958.00000	7,963,000	41.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		1.00000	0,000	36.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,959.00000	5,963,000	36.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		1.00000	0,000	28.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,959.00000	3,963,000	28.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		7.00000	2,000	20.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,965.00000	1,965,000	20.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		191.00000	187,000	12.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		149.00000	150,000	12.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,051.00000	1,040,000	16.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		9.00000	3,000	16.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,043.00000	2,037,000	22.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		1.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,043.00000	3,037,000	19.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		1.00000	0,000	19.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,043.00000	4,037,000	17.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		1.00000	0,000	17.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	41.87	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	14.90	Put		8,108.00000	8,113,000	41.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		1.00000	0,000	37.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,109.00000	6,113,000	37.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		1.00000	0,000	29.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,109.00000	4,113,000	29.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		6.00000	1,000	21.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,114.00000	2,114,000	21.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		126.00000	128,000	13.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		234.00000	241,000	13.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		906.00000	894,000	15.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		14.00000	7,000	15.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,893.00000	1,887,000	21.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		1.00000	0,000	21.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,893.00000	2,887,000	19.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		1.00000	0,000	19.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,893.00000	3,887,000	18.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		1.00000	0,000	18.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	41.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		8,008.00000	8,013,000	41.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		1.00000	0,000	36.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		6,009.00000	6,013,000	36.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		1.00000	0,000	28.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		4,009.00000	4,013,000	28.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		7.00000	2,000	21.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		2,015.00000	2,015,000	21.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		161.00000	165,000	12.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		169.00000	178,000	12.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,002.00000	991,000	15.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		10.00000	4,000	15.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		1,993.00000	1,987,000	22.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	22.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		2,993.00000	2,987,000	19.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	19.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		3,993.00000	3,987,000	17.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		1.00000	0,000	17.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	41.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,858.00000	7,863,000	41.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	0,000	36.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,859.00000	5,863,000	36.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		1.00000	0,000	28.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,859.00000	3,863,000	28.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		7.00000	2,000	20.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,865.00000	1,865,000	20.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		256.00000	249,000	12.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		114.00000	112,000	12.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,149.00000	1,139,000	16.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		7.00000	2,000	16.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,143.00000	2,137,000	22.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,000	22.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,143.00000	3,137,000	18.90	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		1.00000	0,000	18.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,143.00000	4,137,000	17.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		1.00000	0,000	17.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	41.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,358.00000	8,363,000	41.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	37.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,358.00000	6,363,000	37.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		1.00000	0,000	30.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,359.00000	4,363,000	30.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		4.00000	1,000	22.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,362.00000	2,364,000	22.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		70.00000	66,000	14.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		428.00000	429,000	14.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		670.00000	656,000	14.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		28.00000	19,000	14.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,644.00000	1,637,000	20.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		2.00000	0,000	20.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,643.00000	2,637,000	20.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		1.00000	0,000	20.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,643.00000	3,637,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		1.00000	0,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	41.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,308.00000	8,313,000	41.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	37.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,308.00000	6,313,000	37.54	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		1.00000	0,000	30.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,309.00000	4,313,000	30.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		4.00000	1,000	22.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,312.00000	2,314,000	22.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		79.00000	75,000	14.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		387.00000	388,000	14.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		716.00000	703,000	14.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		24.00000	16,000	14.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,694.00000	1,687,000	20.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		2.00000	0,000	20.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,693.00000	2,687,000	20.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		1.00000	0,000	20.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,693.00000	3,687,000	18.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		1.00000	0,000	18.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	41.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,208.00000	8,213,000	41.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		1.00000	0,000	37.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,209.00000	6,213,000	37.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		1.00000	0,000	29.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,209.00000	4,213,000	29.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		5.00000	1,000	21.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,213.00000	2,214,000	21.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		99.00000	98,000	13.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		307.00000	311,000	13.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		810.00000	797,000	15.25	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		18.00000	10,000	15.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,794.00000	1,787,000	20.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		2.00000	0,000	20.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,793.00000	2,787,000	19.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		1.00000	0,000	19.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,793.00000	3,787,000	18.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		1.00000	0,000	18.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	41.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,158.00000	8,163,000	41.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		1.00000	0,000	37.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,159.00000	6,163,000	37.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		1.00000	0,000	29.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,159.00000	4,163,000	29.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		5.00000	1,000	21.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,163.00000	2,164,000	21.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		112.00000	112,000	13.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		270.00000	275,000	13.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		858.00000	845,000	15.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		16.00000	8,000	15.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,843.00000	1,837,000	21.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		1.00000	0,000	21.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,843.00000	2,837,000	19.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		1.00000	0,000	19.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,843.00000	3,837,000	18.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		1.00000	0,000	18.08	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	15.20	Call		0.00000	0,000	41.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,408.00000	8,413,000	41.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	37.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,408.00000	6,413,000	37.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		1.00000	0,000	30.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,409.00000	4,413,000	30.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		4.00000	1,000	22.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,412.00000	2,414,000	22.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		63.00000	58,000	14.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		471.00000	471,000	14.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		624.00000	610,000	14.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		32.00000	23,000	14.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,594.00000	1,587,000	19.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		2.00000	0,000	19.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,593.00000	2,587,000	20.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		1.00000	0,000	20.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,593.00000	3,587,000	18.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		1.00000	0,000	18.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	41.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,258.00000	8,263,000	41.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		1.00000	0,000	37.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,259.00000	6,263,000	37.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		1.00000	0,000	29.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,259.00000	4,263,000	29.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		5.00000	1,000	22.07	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,263.00000	2,264,000	22.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		88.00000	86,000	13.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		346.00000	349,000	13.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		763.00000	750,000	15.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		21.00000	13,000	15.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,744.00000	1,737,000	20.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		2.00000	0,000	20.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,743.00000	2,737,000	20.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		1.00000	0,000	20.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,743.00000	3,737,000	18.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		1.00000	0,000	18.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	41.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,458.00000	8,463,000	41.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	37.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,458.00000	6,463,000	37.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		1.00000	0,000	30.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,459.00000	4,463,000	30.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		4.00000	1,000	22.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,462.00000	2,464,000	22.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		56.00000	50,000	14.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		514.00000	513,000	14.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		579.00000	565,000	14.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		37.00000	28,000	14.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Call		1,545.00000	1,537,000	19.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Put		3.00000	0,000	19.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,543.00000	2,537,000	20.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	20.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,543.00000	3,537,000	18.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		1.00000	0,000	18.43	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.82970	6.83450		14.70	0.00	0	4,490.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		230.00000	255,000	15.16	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		302.00000	332,000	15.16	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.86680	6.83450		15.11	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.83	Call		0.00000	372,000	15.09	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.83	Put		0.00000	340,000	15.09	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.35810	7.33120		12.87	0.00	0	1,370.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		206.00000	219,000	13.00	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		175.00000	161,000	13.00	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		180.00000	191,000	12.87	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		199.00000	183,000	12.87	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		235.00000	249,000	13.13	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		154.00000	141,000	13.13	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.18460	7.33120		13.07	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.33	Call		0.00000	200,000	13.09	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.33	Put		0.00000	347,000	13.09	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			135.64700	135.66300			0.00	0	2.00
GOVI On	06/05/2010	GOVI			311.45100	311.46900		6.80	0.00	0	322.00
GOVI On	06/05/2010	GOVI	309.80	Call		40,859.00000	40,453,000	6.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
GOVI	On	06/05/2010	GOVI	309.80	Put		24,169.00000	23,943,000	6.80	0.00	0	0.00
GOVI	On	05/08/2010	GOVI			317.13600	317.15600		6.57	0.00	0	0.00
GOVI	On	05/08/2010	GOVI	315.60	Call		60,020.00000	59,728,000	6.57	0.00	0	0.00
GOVI	On	05/08/2010	GOVI	315.60	Put		44,460.00000	44,368,000	6.57	0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On	06/05/2010	Index Future			362.77400	362.95000			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	17/03/2010	Jibar Tradeable Future			7.11500	7.11000			0.00	0	7,500.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.02400	7.00300			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.99200	6.97100			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	15/06/2010	Jibar Tradeable Future			7.01200	6.98100			0.00	0	0.00
JIBAR FOn	21/07/2010	Jibar Tradeable Future			7.02500	6.99500			0.00	0	0.00
JIBAR FOn	18/08/2010	Jibar Tradeable Future			7.03900	7.01200			0.00	0	0.00
JIBAR FOn	15/09/2010	Jibar Tradeable Future			7.04400	7.01300			0.00	0	0.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			7.16400	7.12600			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			7.34000	7.28300			0.00	0	5,000.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			7.59000	7.53600			0.00	0	5,000.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			7.95000	7.89300			0.00	500	3,000.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			8.24400	8.18300			0.00	0	7,500.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
OTH1	On	06/05/2010	Index Future			301.89200	301.70800			0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.41100	7.40100		4.50	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		236.00000	226,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		109.00000	112,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		433.00000	423,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		242.00000	245,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		198.00000	189,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		135.00000	139,000	1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.25200	8.24200		4.50	0.00	0	6,883.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,576.00000	1,534,000	4.34	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		334.00000	341,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.31100	8.30100		4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,628.00000	2,590,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		574.00000	582,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		1,847.00000	1,814,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		931.00000	944,000	4.25	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,516.00000	3,475,000	4.43	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		338.00000	343,000	4.43	0.00	0	500.00
R157	On	05/08/2010	Bond Future	8.25	Put		1,453.00000	1,472,000	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		1,217.00000	1,190,000	4.21	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.34700	8.33500		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,331.00000	2,297,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		1,605.00000	1,624,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,454.00000	2,419,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		1,510.00000	1,528,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,212.00000	2,179,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		1,706.00000	1,726,000	5.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.04200	9.06300		10.00	0.00	0	19,296.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,330.00000	1,404,000	9.16	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		1,917.00000	1,796,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.09000	9.11100		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,484.00000	3,588,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		2,223.00000	2,134,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,435.00000	1,490,000	9.79	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		4,813.00000	4,676,000	9.79	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,528.00000	6,674,000	10.47	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		902.00000	855,000	10.47	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		8,267.00000	8,427,000	10.74	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		555.00000	523,000	10.74	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			9.12200	9.14400		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,529.00000	4,632,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		3,576.00000	3,480,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,764.00000	4,871,000	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		3,366.00000	3,274,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,933.00000	4,033,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		3,428.00000	3,329,000	10.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.26100	8.25100		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,221.00000	1,188,000	4.06	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		276.00000	281,000	4.06	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.31500	8.30400		4.50	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,780.00000	2,745,000	4.42	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		289.00000	294,000	4.42	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.33600	8.32500		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,658.00000	1,634,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		1,055.00000	1,069,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,757.00000	1,731,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		983.00000	995,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,563.00000	1,539,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1,132.00000	1,146,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.76900	8.75900		6.50	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,681.00000	1,636,000	6.25	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		427.00000	435,000	6.25	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.82600	8.81600		6.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,906.00000	2,864,000	6.38	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		725.00000	734,000	6.38	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.86700	8.85600		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,273.00000	3,233,000	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		1,344.00000	1,359,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,426.00000	3,386,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		1,256.00000	1,270,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,123.00000	3,084,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		1,436.00000	1,452,000	7.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.81800	8.81900		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,595.00000	1,590,000	6.75	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		560.00000	549,000	6.75	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.50	Call		3,898.00000	3,900,000	7.06	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Put		77.00000	73,000	7.06	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		2,184.00000	2,172,000	6.61	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		323.00000	317,000	6.61	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.87400	8.87500		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,990.00000	2,988,000	7.41	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		910.00000	902,000	7.41	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.91100	8.91100		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,506.00000	3,501,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		1,664.00000	1,659,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,671.00000	3,666,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1,561.00000	1,556,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,346.00000	3,341,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,773.00000	1,768,000	8.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.30100	8.29200		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,496.00000	1,469,000	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		102.00000	102,000	3.56	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.37300	8.36300		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,071.00000	2,046,000	3.64	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		256.00000	260,000	3.64	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.40000	8.38900		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,430.00000	1,411,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1,130.00000	1,141,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,503.00000	1,483,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		1,069.00000	1,079,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,360.00000	1,341,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1,195.00000	1,206,000	4.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.94900	8.94900		8.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,136.00000	2,128,000	7.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		374.00000	366,000	7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.00600	9.00700		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,583.00000	3,582,000	8.42	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		777.00000	771,000	8.42	0.00	0	0.00
R207	On	04/11/2010	Bond Future			9.04200	9.04200		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,237.00000	3,231,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		2,060.00000	2,054,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,395.00000	3,390,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,938.00000	1,933,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,083.00000	3,077,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		2,187.00000	2,181,000	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			8.99400	8.98500		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,072.00000	2,023,000	8.50	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		463.00000	470,000	8.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.04600	9.03600		9.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,588.00000	3,538,000	8.93	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		843.00000	853,000	8.93	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.08300	9.07200		9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,266.00000	3,222,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		2,215.00000	2,237,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,427.00000	3,383,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		2,084.00000	2,105,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,839.00000	2,797,000	9.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		2,082.00000	2,105,000	9.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.97300	8.99400		13.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		199.00000	213,000	11.90	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,178.00000	4,030,000	11.90	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.00800	9.02900		13.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,410.00000	1,463,000	12.39	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,599.00000	3,491,000	12.39	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.03100	9.05300		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,072.00000	3,150,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		3,478.00000	3,388,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,251.00000	3,332,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		3,274.00000	3,187,000	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	2,899.00000	2,974,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put	3,690.00000	3,598,000	14.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			307.64800	307.66000		0.00	0	100.00
Total for Derivatives :									11,663,420.00	2,017	651,788.00

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			7.39000	7.38000		0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.21000	8.20000		0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.01000	9.02500		0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.22000	8.21000		0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.72000	8.71500		0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.78000	8.78000		0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.25000	8.24000		0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.90500	8.91000		0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.96000	8.95500		0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.95500	8.96500		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:							11,663,420.00	2,017	651,788.00