



Daily MTM Report

Daily summary for: 29/03/2010

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			7.50250	7.54860		13.95	64,318,932.50	8,573	252,770.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		32.00000	24,000	17.72	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		883.00000	922,000	17.72	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,601.00000	8,648,000	39.07	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	36.67	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,601.00000	6,648,000	36.67	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,399.00000	3,353,000	23.23	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	1,000	23.23	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,651.00000	8,698,000	39.07	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	36.76	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,651.00000	6,698,000	36.76	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,349.00000	3,303,000	22.64	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	1,000	22.64	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	39.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,751.00000	8,798,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,051.00000	9,098,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,251.00000	9,298,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	37.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,251.00000	7,298,000	37.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	25.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,251.00000	3,298,000	25.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,201.00000	9,248,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	37.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,201.00000	7,248,000	37.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	25.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,201.00000	3,248,000	25.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,799.00000	1,753,000	20.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	1,000	20.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,799.00000	2,753,000	19.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	1,000	19.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,151.00000	9,198,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	37.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,151.00000	7,198,000	37.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,951.00000	8,998,000	39.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		9,001.00000	9,048,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,901.00000	8,948,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	37.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,901.00000	6,948,000	37.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		252.00000	220,000	14.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		153.00000	168,000	14.03	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,102.00000	1,056,000	15.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		3.00000	4,000	15.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,099.00000	2,053,000	22.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	1,000	22.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,099.00000	3,053,000	19.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	19.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,801.00000	8,848,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	37.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,801.00000	6,848,000	37.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,201.00000	1,155,000	16.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		2.00000	3,000	16.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,199.00000	2,153,000	21.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	1,000	21.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,199.00000	3,153,000	20.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	20.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	39.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,701.00000	8,748,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		384.00000	346,000	14.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		85.00000	94,000	14.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,301.00000	1,254,000	17.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		2.00000	2,000	17.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,299.00000	3,253,000	22.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	22.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	36.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,751.00000	6,798,000	36.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	32.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,251.00000	5,298,000	32.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		39.00000	30,000	17.30	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		790.00000	828,000	17.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		348.00000	311,000	14.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		99.00000	109,000	14.26	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,251.00000	1,205,000	16.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		2.00000	3,000	16.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,249.00000	2,203,000	21.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	1,000	21.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,249.00000	3,203,000	21.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	21.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		29.00000	22,000	17.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		930.00000	970,000	17.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		16.00000	12,000	19.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,217.00000	1,260,000	19.19	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	14.60	Call		0.00000	0,000	37.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,051.00000	7,098,000	37.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		7,001.00000	7,048,000	37.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	27.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		4,001.00000	4,048,000	27.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,951.00000	6,998,000	37.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		18.00000	13,000	18.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,169.00000	1,211,000	18.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		858.00000	813,000	15.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		9.00000	11,000	15.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,849.00000	1,803,000	20.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	1,000	20.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,849.00000	2,803,000	19.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	1,000	19.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		26.00000	20,000	18.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		977.00000	1,018,000	18.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		224.00000	193,000	13.95	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		175.00000	191,000	13.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,049.00000	2,003,000	22.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	1,000	22.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,049.00000	3,003,000	19.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	19.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	33.66	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	13.05	Put		5,501.00000	5,548,000	33.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	29.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,501.00000	4,548,000	29.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	26.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,501.00000	3,548,000	26.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		24.00000	18,000	18.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,025.00000	1,066,000	18.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		198.00000	172,000	14.16	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		199.00000	220,000	14.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,003.00000	958,000	15.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		4.00000	6,000	15.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		1,999.00000	1,953,000	21.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	1,000	21.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		2,999.00000	2,953,000	19.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	1,000	19.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	33.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,551.00000	5,598,000	33.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	29.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,551.00000	4,598,000	29.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	26.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,551.00000	3,598,000	26.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		22.00000	16,000	18.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,073.00000	1,114,000	18.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		955.00000	909,000	15.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		6.00000	7,000	15.35	0.00	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		1,949.00000	1,903,000	21.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	1,000	21.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,949.00000	2,903,000	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	1,000	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	34.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,601.00000	5,648,000	34.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	26.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,601.00000	3,648,000	26.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		20.00000	14,000	18.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,121.00000	1,162,000	18.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		906.00000	861,000	15.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		7.00000	9,000	15.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,899.00000	1,853,000	21.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	1,000	21.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,899.00000	2,853,000	19.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	1,000	19.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	34.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,751.00000	5,798,000	34.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	30.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,751.00000	4,798,000	30.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	26.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,751.00000	3,798,000	26.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		15.00000	11,000	19.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,266.00000	1,309,000	19.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		115.00000	97,000	15.21	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		366.00000	395,000	15.21	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		764.00000	720,000	15.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		15.00000	18,000	15.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,749.00000	1,703,000	20.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	1,000	20.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,749.00000	2,703,000	20.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	1,000	20.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		103.00000	86,000	15.42	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		404.00000	434,000	15.42	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		718.00000	674,000	14.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		19.00000	22,000	14.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,699.00000	1,653,000	19.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	1,000	19.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,699.00000	2,653,000	20.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	20.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	35.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,851.00000	5,898,000	35.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	26.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,851.00000	3,898,000	26.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		13.00000	9,000	19.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,364.00000	1,407,000	19.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		92.00000	76,000	15.63	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		443.00000	474,000	15.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		672.00000	629,000	14.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		23.00000	27,000	14.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,649.00000	1,603,000	19.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	1,000	19.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,649.00000	2,603,000	20.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	20.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	35.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,951.00000	5,998,000	35.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	27.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,951.00000	3,998,000	27.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	35.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,151.00000	6,198,000	35.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	32.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,151.00000	5,198,000	32.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	28.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,151.00000	4,198,000	28.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	25.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,151.00000	3,198,000	25.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	35.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,101.00000	6,148,000	35.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,101.00000	5,148,000	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	27.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,101.00000	4,148,000	27.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		460.00000	419,000	14.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		61.00000	67,000	14.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,400.00000	1,354,000	17.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		1.00000	2,000	17.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,399.00000	2,353,000	21.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	21.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	35.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,051.00000	6,098,000	35.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	27.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,051.00000	4,098,000	27.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1.00000	0,000	25.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,052.00000	3,098,000	25.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		9.00000	6,000	20.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,560.00000	1,604,000	20.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		60.00000	48,000	16.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		611.00000	646,000	16.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		500.00000	459,000	14.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		51.00000	57,000	14.57	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,450.00000	1,404,000	18.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		1.00000	2,000	18.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,449.00000	2,403,000	20.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	20.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	35.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,901.00000	5,948,000	35.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	27.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,901.00000	3,948,000	27.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		83.00000	68,000	15.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		484.00000	516,000	15.84	0.00	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		627.00000	585,000	14.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		28.00000	33,000	14.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,599.00000	1,553,000	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	1,000	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,599.00000	2,553,000	20.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	20.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	34.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,801.00000	5,848,000	34.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	30.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,801.00000	4,848,000	30.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	26.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,801.00000	3,848,000	26.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		12.00000	8,000	20.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,413.00000	1,456,000	20.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		14.00000	10,000	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,315.00000	1,358,000	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	33.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,451.00000	5,498,000	33.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	29.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,451.00000	4,498,000	29.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		11.00000	7,000	20.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,462.00000	1,505,000	20.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		584.00000	541,000	14.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		35.00000	39,000	14.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,550.00000	1,503,000	18.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		1.00000	1,000	18.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	34.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,651.00000	5,698,000	34.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,651.00000	3,698,000	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		8.00000	5,000	21.07	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,659.00000	1,703,000	21.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		421.00000	382,000	14.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		72.00000	80,000	14.42	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,350.00000	1,304,000	17.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		1.00000	2,000	17.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,349.00000	2,303,000	21.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	21.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	28.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,301.00000	4,348,000	28.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		7.00000	5,000	21.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,708.00000	1,753,000	21.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		10.00000	7,000	20.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,511.00000	1,555,000	20.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		314.00000	279,000	14.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		115.00000	127,000	14.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,951.00000	7,998,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	36.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,451.00000	6,498,000	36.41	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	12.50	Call		0.00000	0,000	31.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,951.00000	4,998,000	31.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	26.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,451.00000	3,498,000	26.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,053.00000	1,007,000	15.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		4.00000	5,000	15.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,549.00000	2,503,000	20.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	20.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,049.00000	4,003,000	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	1,000	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,201.00000	8,248,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	36.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,701.00000	6,748,000	36.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,701.00000	3,748,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		44.00000	34,000	17.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		745.00000	782,000	17.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		811.00000	766,000	15.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		12.00000	14,000	15.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,299.00000	2,253,000	21.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	21.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,799.00000	3,753,000	27.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	1,000	27.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		7.00000	4,000	21.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,758.00000	1,802,000	21.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		178.00000	154,000	14.37	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		229.00000	252,000	14.37	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	30.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,701.00000	4,748,000	30.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	28.89	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,351.00000	4,398,000	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		8.00000	6,000	20.86	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,609.00000	1,654,000	20.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		6.00000	4,000	21.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,807.00000	1,852,000	21.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		160.00000	137,000	14.58	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		261.00000	285,000	14.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,651.00000	4,698,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		4.00000	3,000	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,055.00000	2,101,000	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		5.00000	3,000	22.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,956.00000	2,001,000	22.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		143.00000	122,000	14.79	0.00	0	17,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		294.00000	320,000	14.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		4.00000	2,000	22.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,105.00000	2,150,000	22.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		5.00000	3,000	22.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,006.00000	2,051,000	22.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		5.00000	3,000	22.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,906.00000	1,951,000	22.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		128.00000	109,000	15.00	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		329.00000	357,000	15.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	31.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		5,001.00000	5,048,000	31.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		54.00000	43,000	16.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		655.00000	691,000	16.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	32.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,201.00000	5,248,000	32.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1.00000	0,000	25.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,102.00000	3,148,000	25.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1.00000	0,000	24.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,002.00000	3,048,000	24.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1.00000	0,000	24.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,902.00000	2,948,000	24.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		35.00000	27,000	17.51	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		836.00000	875,000	17.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	31.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,051.00000	5,098,000	31.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1.00000	0,000	24.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,952.00000	2,998,000	24.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1.00000	1,000	24.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,852.00000	2,899,000	24.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		48.00000	38,000	16.88	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		699.00000	736,000	16.88	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	31.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,901.00000	4,948,000	31.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1.00000	1,000	24.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,802.00000	2,849,000	24.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1.00000	1,000	24.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,702.00000	2,749,000	24.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1.00000	1,000	23.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,602.00000	2,649,000	23.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2.00000	1,000	23.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,503.00000	2,549,000	23.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2.00000	1,000	23.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,403.00000	2,449,000	23.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		3.00000	2,000	23.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,304.00000	2,350,000	23.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		3.00000	2,000	22.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,204.00000	2,250,000	22.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		67.00000	54,000	16.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		568.00000	602,000	16.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	29.93	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,601.00000	4,648,000	29.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		6.00000	4,000	21.91	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,857.00000	1,902,000	21.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	30.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,851.00000	4,898,000	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	14/06/2010	Foreign Exchange Future	10.30	Call		1.00000	1,000	24.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,752.00000	2,799,000	24.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1.00000	1,000	24.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,652.00000	2,699,000	24.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2.00000	1,000	23.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,553.00000	2,599,000	23.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2.00000	1,000	23.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,353.00000	2,399,000	23.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		3.00000	2,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,254.00000	2,300,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		3.00000	2,000	22.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,154.00000	2,200,000	22.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		74.00000	60,000	16.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		525.00000	558,000	16.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2.00000	1,000	23.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,453.00000	2,499,000	23.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,151.00000	8,198,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,849.00000	3,803,000	28.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	1,000	28.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	35.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,201.00000	6,248,000	35.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	28.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,201.00000	4,248,000	28.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	39.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,251.00000	8,298,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	36.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,251.00000	6,298,000	36.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	28.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,251.00000	4,298,000	28.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,749.00000	3,703,000	27.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	1,000	27.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,401.00000	8,448,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	36.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,401.00000	6,448,000	36.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	29.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,401.00000	4,448,000	29.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,599.00000	3,553,000	25.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	25.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,301.00000	8,348,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	36.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,301.00000	6,348,000	36.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,699.00000	3,653,000	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,951.00000	9,998,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,351.00000	8,398,000	39.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	36.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,351.00000	6,398,000	36.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,649.00000	3,603,000	26.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	26.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,451.00000	8,498,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,549.00000	3,503,000	24.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	24.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,501.00000	8,548,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,501.00000	6,548,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		541.00000	499,000	14.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		42.00000	47,000	14.65	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,500.00000	1,454,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		1.00000	2,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,499.00000	2,453,000	20.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	20.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,499.00000	3,453,000	24.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	24.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,051.00000	8,098,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,949.00000	3,903,000	29.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	1,000	29.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	39.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,101.00000	8,148,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,899.00000	3,853,000	29.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	1,000	29.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,551.00000	8,598,000	39.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	36.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,551.00000	6,598,000	36.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,449.00000	3,403,000	23.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	23.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		282.00000	248,000	14.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		133.00000	146,000	14.11	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.62370	7.66940		15.43	762,370.00	100	10,228.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,181.00000	8,226,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	27.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,181.00000	6,226,000	27.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		6.00000	4,000	26.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,187.00000	4,230,000	26.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		37.00000	33,000	23.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,218.00000	2,259,000	23.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		867.00000	826,000	14.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		48.00000	52,000	14.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,824.00000	1,779,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		5.00000	5,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,820.00000	2,774,000	23.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	23.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,819.00000	3,774,000	27.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,131.00000	8,176,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	27.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,131.00000	6,176,000	27.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		6.00000	5,000	26.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,137.00000	4,181,000	26.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		39.00000	35,000	23.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,170.00000	2,211,000	23.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		278.00000	257,000	16.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		409.00000	433,000	16.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		910.00000	868,000	14.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		41.00000	44,000	14.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,874.00000	1,828,000	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		5.00000	4,000	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,870.00000	2,824,000	23.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	23.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,869.00000	3,824,000	27.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	27.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		262.00000	242,000	16.41	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		443.00000	468,000	16.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,231.00000	8,276,000	30.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	27.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,231.00000	6,276,000	27.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		5.00000	4,000	26.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,236.00000	4,280,000	26.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		35.00000	31,000	23.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,266.00000	2,307,000	23.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		246.00000	228,000	16.60	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		477.00000	504,000	16.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		825.00000	784,000	14.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		56.00000	60,000	14.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,775.00000	1,729,000	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		6.00000	5,000	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,770.00000	2,724,000	23.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	23.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,769.00000	3,724,000	26.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	26.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,281.00000	8,326,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	27.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,281.00000	6,326,000	27.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		5.00000	4,000	26.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,286.00000	4,330,000	26.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		33.00000	29,000	23.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,314.00000	2,355,000	23.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		232.00000	214,000	16.80	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	13/09/2010	Foreign Exchange Future	7.95	Put		513.00000	540,000	16.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		784.00000	744,000	14.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		65.00000	70,000	14.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,725.00000	1,680,000	17.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		6.00000	6,000	17.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,720.00000	2,675,000	23.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	23.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,719.00000	3,674,000	26.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	26.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,381.00000	8,426,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	28.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,381.00000	6,426,000	28.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		4.00000	3,000	26.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,385.00000	4,429,000	26.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		30.00000	26,000	24.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,411.00000	2,452,000	24.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		206.00000	190,000	17.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		587.00000	616,000	17.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		705.00000	667,000	14.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		86.00000	93,000	14.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,627.00000	1,581,000	17.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		8.00000	7,000	17.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,620.00000	2,575,000	22.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	22.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,619.00000	3,574,000	26.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	26.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,431.00000	8,476,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	28.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,431.00000	6,476,000	28.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		4.00000	3,000	26.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,435.00000	4,479,000	26.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		28.00000	25,000	24.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,459.00000	2,501,000	24.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		194.00000	179,000	17.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		625.00000	655,000	17.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		667.00000	630,000	14.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		98.00000	106,000	14.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,577.00000	1,532,000	16.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		8.00000	8,000	16.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,571.00000	2,525,000	22.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		2.00000	1,000	22.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,569.00000	3,524,000	26.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	26.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,481.00000	8,526,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	28.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,481.00000	6,526,000	28.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		4.00000	3,000	26.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,485.00000	4,529,000	26.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		27.00000	24,000	24.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,508.00000	2,550,000	24.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		184.00000	169,000	17.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		665.00000	695,000	17.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		631.00000	594,000	14.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		112.00000	120,000	14.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,528.00000	1,482,000	16.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		9.00000	8,000	16.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,521.00000	2,475,000	21.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		2.00000	1,000	21.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,519.00000	3,474,000	26.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	26.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,631.00000	8,676,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	28.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,631.00000	6,676,000	28.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		3.00000	2,000	26.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,634.00000	4,678,000	26.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		23.00000	20,000	24.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,654.00000	2,696,000	24.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		528.00000	494,000	15.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		159.00000	170,000	15.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,381.00000	1,335,000	15.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		12.00000	11,000	15.96	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	5.30	Call		2,371.00000	2,325,000	21.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		2.00000	1,000	21.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,370.00000	3,324,000	25.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	25.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,581.00000	8,626,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	28.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,581.00000	6,626,000	28.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		3.00000	3,000	26.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,584.00000	4,629,000	26.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		24.00000	21,000	24.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,605.00000	2,647,000	24.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		164.00000	151,000	17.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		745.00000	777,000	17.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		561.00000	526,000	15.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		142.00000	152,000	15.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,430.00000	1,384,000	16.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		11.00000	10,000	16.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,421.00000	2,375,000	21.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		2.00000	1,000	21.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,420.00000	3,374,000	25.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	25.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,731.00000	8,776,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	28.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,731.00000	6,776,000	28.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		3.00000	2,000	26.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,734.00000	4,778,000	26.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		21.00000	18,000	24.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,752.00000	2,794,000	24.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		139.00000	127,000	18.56	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		870.00000	903,000	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		466.00000	434,000	15.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		197.00000	210,000	15.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,284.00000	1,238,000	15.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		15.00000	14,000	15.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,271.00000	2,226,000	20.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		2.00000	2,000	20.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,270.00000	3,224,000	25.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	25.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		155.00000	142,000	18.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		786.00000	818,000	18.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,031.00000	8,076,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	27.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,031.00000	6,076,000	27.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		7.00000	5,000	26.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,038.00000	4,081,000	26.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		43.00000	39,000	23.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,074.00000	2,115,000	23.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		314.00000	291,000	15.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		345.00000	367,000	15.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		998.00000	955,000	14.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		29.00000	31,000	14.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,973.00000	1,927,000	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		4.00000	3,000	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,970.00000	2,924,000	24.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	24.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,969.00000	3,924,000	27.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	27.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,081.00000	8,126,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	27.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,081.00000	6,126,000	27.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		6.00000	5,000	26.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,087.00000	4,131,000	26.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		41.00000	36,000	23.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,122.00000	2,162,000	23.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		295.00000	274,000	16.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		376.00000	400,000	16.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		953.00000	911,000	14.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		34.00000	37,000	14.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,923.00000	1,878,000	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		4.00000	4,000	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,920.00000	2,874,000	24.16	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	4.75	Put		1.00000	0,000	24.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,919.00000	3,874,000	27.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	27.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,331.00000	8,376,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	27.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,331.00000	6,376,000	27.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		5.00000	4,000	26.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,336.00000	4,380,000	26.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		31.00000	28,000	23.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,362.00000	2,404,000	23.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		219.00000	202,000	16.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		550.00000	578,000	16.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		744.00000	705,000	14.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		75.00000	81,000	14.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,676.00000	1,630,000	17.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		7.00000	6,000	17.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,670.00000	2,625,000	22.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	22.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,669.00000	3,624,000	26.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	26.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,531.00000	8,576,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	28.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,531.00000	6,576,000	28.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		4.00000	3,000	26.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,535.00000	4,579,000	26.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		26.00000	23,000	24.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,557.00000	2,599,000	24.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		173.00000	160,000	17.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		704.00000	736,000	17.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		595.00000	559,000	15.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		126.00000	135,000	15.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,479.00000	1,433,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		10.00000	9,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,471.00000	2,425,000	21.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		2.00000	1,000	21.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,469.00000	3,424,000	26.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	26.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,681.00000	8,726,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	28.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,681.00000	6,726,000	28.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		3.00000	2,000	26.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,684.00000	4,728,000	26.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		22.00000	19,000	24.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,703.00000	2,745,000	24.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		146.00000	135,000	18.36	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		827.00000	861,000	18.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		497.00000	463,000	15.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		178.00000	189,000	15.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,332.00000	1,287,000	15.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		13.00000	13,000	15.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,321.00000	2,276,000	20.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		2.00000	2,000	20.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,320.00000	3,274,000	25.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	25.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		59.00000	54,000	22.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,690.00000	1,730,000	22.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		67.00000	61,000	21.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,548.00000	1,587,000	21.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		999.00000	1,034,000	19.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		118.00000	108,000	19.14	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,132.00000	1,169,000	19.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		101.00000	93,000	19.73	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		70.00000	64,000	21.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,501.00000	1,540,000	21.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		76.00000	70,000	20.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,407.00000	1,446,000	20.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		112.00000	103,000	19.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,043.00000	1,079,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.74130	7.78750		16.47	0.00	0	6,190.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,164.00000	8,210,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		8.00000	7,000	29.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,171.00000	6,216,000	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		29.00000	27,000	27.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,192.00000	4,236,000	27.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		88.00000	83,000	23.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,251.00000	2,292,000	23.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		374.00000	354,000	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		537.00000	563,000	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		935.00000	896,000	15.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		98.00000	105,000	15.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,850.00000	1,805,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		13.00000	14,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,840.00000	2,794,000	21.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		3.00000	3,000	21.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,838.00000	3,792,000	26.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	26.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		225.00000	213,000	19.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		988.00000	1,022,000	19.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,214.00000	8,260,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		8.00000	7,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,221.00000	6,266,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		28.00000	26,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,241.00000	4,285,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		85.00000	80,000	23.49	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,298.00000	2,339,000	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	13/12/2010	Foreign Exchange Future	7.00	Call		897.00000	859,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		110.00000	118,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,802.00000	1,756,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		15.00000	15,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,790.00000	2,744,000	21.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		3.00000	3,000	21.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,788.00000	3,742,000	26.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	26.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,264.00000	8,310,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		8.00000	6,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,271.00000	6,315,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		27.00000	25,000	27.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,290.00000	4,334,000	27.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		82.00000	77,000	23.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,345.00000	2,386,000	23.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		342.00000	324,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		605.00000	633,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		860.00000	823,000	15.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		123.00000	132,000	15.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,753.00000	1,708,000	16.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		16.00000	17,000	16.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,740.00000	2,694,000	21.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		3.00000	3,000	21.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,738.00000	3,692,000	26.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	26.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,314.00000	8,360,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		7.00000	6,000	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,320.00000	6,365,000	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		27.00000	25,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,340.00000	4,384,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		79.00000	75,000	23.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,392.00000	2,434,000	23.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		328.00000	310,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		641.00000	669,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		824.00000	788,000	15.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		137.00000	147,000	15.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,705.00000	1,659,000	16.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		18.00000	18,000	16.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,691.00000	2,645,000	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		4.00000	4,000	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,688.00000	3,642,000	26.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	26.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		358.00000	339,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		571.00000	598,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,364.00000	8,410,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		7.00000	6,000	29.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,370.00000	6,415,000	29.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		26.00000	24,000	27.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,389.00000	4,433,000	27.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		77.00000	73,000	23.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,440.00000	2,482,000	23.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		314.00000	297,000	17.76	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		677.00000	706,000	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		789.00000	754,000	15.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		152.00000	163,000	15.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,657.00000	1,611,000	16.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		20.00000	20,000	16.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,641.00000	2,595,000	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		4.00000	4,000	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,638.00000	3,592,000	25.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	25.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,414.00000	8,460,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		6.00000	6,000	29.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,419.00000	6,465,000	29.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		25.00000	23,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,438.00000	4,482,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		74.00000	70,000	23.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,487.00000	2,529,000	23.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		301.00000	285,000	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		714.00000	744,000	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		755.00000	720,000	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	13/12/2010	Foreign Exchange Future	7.20	Put		168.00000	179,000	15.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,609.00000	1,564,000	16.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		22.00000	23,000	16.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,591.00000	2,545,000	20.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		4.00000	4,000	20.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,588.00000	3,542,000	25.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	25.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,464.00000	8,510,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		6.00000	5,000	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,469.00000	6,514,000	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		24.00000	22,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,487.00000	4,531,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		72.00000	68,000	24.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,535.00000	2,577,000	24.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		288.00000	273,000	18.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		751.00000	782,000	18.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		722.00000	688,000	15.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		185.00000	197,000	15.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,561.00000	1,516,000	16.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		24.00000	25,000	16.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,542.00000	2,495,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		5.00000	4,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,538.00000	3,492,000	25.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	25.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		1.00000	0,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,664.00000	8,709,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		5.00000	4,000	28.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,668.00000	6,713,000	28.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		21.00000	19,000	28.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,684.00000	4,728,000	28.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		64.00000	60,000	24.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,727.00000	2,769,000	24.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		244.00000	231,000	18.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		907.00000	940,000	18.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		601.00000	570,000	16.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		264.00000	279,000	16.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,373.00000	1,328,000	15.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		36.00000	37,000	15.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,343.00000	2,297,000	19.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		6.00000	6,000	19.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,339.00000	3,292,000	24.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		2.00000	1,000	24.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,614.00000	8,660,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		5.00000	4,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,618.00000	6,663,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		22.00000	20,000	28.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,635.00000	4,679,000	28.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		66.00000	62,000	24.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,679.00000	2,721,000	24.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		254.00000	241,000	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		867.00000	900,000	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		630.00000	598,000	15.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		243.00000	257,000	15.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,419.00000	1,374,000	15.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		32.00000	33,000	15.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,393.00000	2,346,000	19.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		6.00000	5,000	19.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,389.00000	3,342,000	24.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		2.00000	1,000	24.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		216.00000	205,000	19.21	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,029.00000	1,064,000	19.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		1.00000	0,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,714.00000	8,759,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		5.00000	4,000	28.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,718.00000	6,763,000	28.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		21.00000	19,000	28.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,734.00000	4,778,000	28.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		62.00000	59,000	24.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,775.00000	2,818,000	24.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		234.00000	222,000	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		947.00000	981,000	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		573.00000	543,000	16.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		286.00000	302,000	16.08	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	6.50	Call		1,326.00000	1,281,000	15.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		39.00000	40,000	15.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,293.00000	2,247,000	18.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		6.00000	6,000	18.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,289.00000	3,243,000	23.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		2.00000	2,000	23.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		276.00000	261,000	18.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		789.00000	820,000	18.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,064.00000	8,110,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		9.00000	8,000	29.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,072.00000	6,117,000	29.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		31.00000	29,000	27.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,094.00000	4,138,000	27.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		94.00000	89,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,157.00000	2,198,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		409.00000	387,000	16.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		472.00000	496,000	16.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,014.00000	974,000	15.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		77.00000	83,000	15.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,948.00000	1,902,000	17.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		11.00000	11,000	17.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,940.00000	2,893,000	22.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		3.00000	2,000	22.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,938.00000	3,892,000	27.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	1,000	27.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,114.00000	8,160,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		9.00000	8,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,122.00000	6,167,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		30.00000	28,000	27.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,143.00000	4,187,000	27.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		91.00000	86,000	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,204.00000	2,245,000	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		391.00000	370,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		504.00000	529,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		974.00000	935,000	15.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		87.00000	94,000	15.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,899.00000	1,853,000	17.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		12.00000	12,000	17.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,890.00000	2,844,000	21.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		3.00000	3,000	21.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,888.00000	3,842,000	27.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	27.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,514.00000	8,560,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		6.00000	5,000	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,519.00000	6,564,000	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		23.00000	21,000	28.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,536.00000	4,580,000	28.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		70.00000	66,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,583.00000	2,625,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		691.00000	657,000	15.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		204.00000	216,000	15.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,514.00000	1,468,000	16.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		27.00000	27,000	16.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,492.00000	2,446,000	19.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		5.00000	5,000	19.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,488.00000	3,442,000	24.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	24.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,564.00000	8,610,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		5.00000	5,000	28.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,568.00000	6,614,000	28.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		23.00000	21,000	28.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,586.00000	4,630,000	28.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		68.00000	64,000	24.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,631.00000	2,673,000	24.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		265.00000	251,000	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		828.00000	860,000	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		660.00000	627,000	15.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		223.00000	236,000	15.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,466.00000	1,421,000	16.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		29.00000	30,000	16.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,442.00000	2,396,000	19.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		5.00000	5,000	19.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,439.00000	3,392,000	24.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		2.00000	1,000	24.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		2.00000	2,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,265.00000	7,311,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		15.00000	13,000	28.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,278.00000	5,322,000	28.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		46.00000	43,000	25.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,309.00000	3,352,000	25.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		155.00000	147,000	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,418.00000	1,456,000	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,738.00000	4,691,000	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		1.00000	0,000	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,462.00000	1,501,000	20.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		149.00000	142,000	20.82	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		115.00000	110,000	22.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,828.00000	1,869,000	22.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		140.00000	132,000	21.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,553.00000	1,591,000	21.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		112.00000	106,000	22.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,875.00000	1,915,000	22.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		427.00000	405,000	16.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		440.00000	464,000	16.63	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.85900	7.90380		16.81	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		483.00000	458,000	17.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		579.00000	599,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		461.00000	468,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		607.00000	659,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		505.00000	480,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		551.00000	571,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		954.00000	980,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		358.00000	339,000	19.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,715.00000	2,752,000	24.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		119.00000	111,000	24.00	0.00	0	30,000.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.22890	11.24070		12.92	33,787,760.10	3,009	31,319.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,809.00000	10,821,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,809.00000	8,821,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,109.00000	11,121,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,109.00000	9,121,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,609.00000	10,621,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,609.00000	8,621,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	30.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,609.00000	6,621,000	30.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	25.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,610.00000	4,622,000	25.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,459.00000	10,471,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,459.00000	8,471,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	29.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,459.00000	6,471,000	29.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	24.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,460.00000	4,472,000	24.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,359.00000	10,371,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,359.00000	8,371,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		15.00000	12,000	21.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,374.00000	2,383,000	21.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		48.00000	42,000	18.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,407.00000	1,413,000	18.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		701.00000	687,000	13.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		60.00000	58,000	13.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,646.00000	1,634,000	16.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		5.00000	5,000	16.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,159.00000	10,171,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	34.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,159.00000	8,171,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,209.00000	10,221,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,209.00000	8,221,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		57.00000	50,000	18.03	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,266.00000	1,271,000	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		211.00000	192,000	13.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		420.00000	413,000	13.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		828.00000	816,000	13.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		37.00000	37,000	13.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,795.00000	1,783,000	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		4.00000	4,000	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,659.00000	10,671,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	30.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,659.00000	6,671,000	30.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,660.00000	4,672,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,859.00000	10,871,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,859.00000	8,871,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	31.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,859.00000	6,871,000	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	22.25	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		11,009.00000	11,021,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		9,009.00000	9,021,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		73.00000	63,000	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		1,082.00000	1,084,000	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		280.00000	260,000	13.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		289.00000	281,000	13.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,008.00000	997,000	13.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		17.00000	18,000	13.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		11,059.00000	11,071,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		9,059.00000	9,071,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		261.00000	241,000	13.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		320.00000	312,000	13.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		962.00000	951,000	13.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		21.00000	22,000	13.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,959.00000	10,971,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,959.00000	8,971,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		6.00000	5,000	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,965.00000	2,976,000	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		27.00000	23,000	21.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,986.00000	1,994,000	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		77.00000	68,000	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		1,036.00000	1,039,000	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		304.00000	280,000	12.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		263.00000	251,000	12.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,057.00000	1,044,000	13.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		16.00000	15,000	13.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,909.00000	10,921,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	31.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,909.00000	6,921,000	31.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	0,000	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,910.00000	4,921,000	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,759.00000	10,771,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,759.00000	8,771,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,709.00000	10,721,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,709.00000	8,721,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	30.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,709.00000	6,721,000	30.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,710.00000	4,722,000	25.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,559.00000	10,571,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,559.00000	8,571,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	30.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,559.00000	6,571,000	30.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,560.00000	4,572,000	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		129.00000	116,000	15.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		688.00000	687,000	15.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		548.00000	531,000	13.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		107.00000	102,000	13.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,448.00000	1,436,000	15.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		7.00000	7,000	15.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,509.00000	10,521,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,509.00000	8,521,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,409.00000	10,421,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,409.00000	8,421,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		14.00000	11,000	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,423.00000	2,432,000	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		159.00000	143,000	14.76	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	11.65	Put		568.00000	564,000	14.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		661.00000	647,000	13.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		70.00000	68,000	13.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,309.00000	10,321,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,309.00000	8,321,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	30.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,809.00000	6,821,000	30.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,809.00000	5,821,000	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,810.00000	4,822,000	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		2.00000	1,000	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,811.00000	3,822,000	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		16.00000	13,000	21.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,325.00000	2,334,000	21.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		51.00000	44,000	18.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,360.00000	1,365,000	18.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		183.00000	166,000	14.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		492.00000	487,000	14.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		742.00000	729,000	13.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		51.00000	50,000	13.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,696.00000	1,683,000	16.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		5.00000	4,000	16.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		6.00000	4,000	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		3,015.00000	3,025,000	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	32.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,359.00000	7,371,000	32.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,359.00000	5,371,000	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	1,000	24.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,360.00000	4,372,000	24.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		87.00000	77,000	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		946.00000	948,000	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		356.00000	334,000	12.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		215.00000	205,000	12.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	32.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,259.00000	7,271,000	32.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		32.00000	28,000	20.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,791.00000	1,799,000	20.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		99.00000	88,000	16.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		858.00000	859,000	16.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		415.00000	394,000	12.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		174.00000	165,000	12.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,252.00000	1,239,000	14.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		11.00000	10,000	14.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	31.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,959.00000	6,971,000	31.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	28.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,959.00000	5,971,000	28.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		1.00000	0,000	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,960.00000	4,971,000	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		1.00000	1,000	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,960.00000	3,972,000	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		13.00000	11,000	21.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,472.00000	2,482,000	21.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		44.00000	38,000	19.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,503.00000	1,509,000	19.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		148.00000	133,000	14.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		607.00000	604,000	14.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		622.00000	607,000	13.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		81.00000	78,000	13.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,547.00000	1,535,000	15.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		6.00000	6,000	15.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		121.00000	108,000	15.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		730.00000	729,000	15.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		512.00000	495,000	13.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		121.00000	116,000	13.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,399.00000	1,387,000	14.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		8.00000	8,000	14.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	29.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,409.00000	6,421,000	29.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,409.00000	5,421,000	27.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		28.00000	24,000	20.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,937.00000	1,945,000	20.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		82.00000	72,000	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		991.00000	993,000	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,105.00000	1,093,000	13.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		14.00000	14,000	13.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	32.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,309.00000	7,321,000	32.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,309.00000	5,321,000	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		1.00000	1,000	24.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,310.00000	4,322,000	24.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		8.00000	6,000	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,817.00000	2,827,000	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		31.00000	27,000	20.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,840.00000	1,848,000	20.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		93.00000	82,000	16.39	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		902.00000	903,000	16.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		385.00000	363,000	12.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		194.00000	184,000	12.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,203.00000	1,190,000	13.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		12.00000	11,000	13.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	32.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,209.00000	7,221,000	32.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	29.17	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	14/06/2010	Foreign Exchange Future	17.45	Put		6,209.00000	6,221,000	29.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,209.00000	5,221,000	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		1.00000	1,000	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,210.00000	4,222,000	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		34.00000	29,000	20.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,743.00000	1,750,000	20.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		106.00000	94,000	15.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		815.00000	815,000	15.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		446.00000	426,000	12.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		155.00000	147,000	12.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,301.00000	1,288,000	14.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		10.00000	9,000	14.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		36.00000	31,000	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,695.00000	1,702,000	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		113.00000	101,000	15.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		772.00000	772,000	15.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,350.00000	1,337,000	14.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		9.00000	8,000	14.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	31.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		7,009.00000	7,021,000	31.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	28.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		6,009.00000	6,021,000	28.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		1.00000	0,000	26.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		5,010.00000	5,021,000	26.08	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	15.25	Call		1.00000	1,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		4,010.00000	4,022,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		41.00000	36,000	19.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,550.00000	1,557,000	19.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		139.00000	124,000	15.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		648.00000	645,000	15.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		584.00000	568,000	13.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		93.00000	89,000	13.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,498.00000	1,485,000	15.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		7.00000	6,000	15.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		12.00000	10,000	21.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,521.00000	2,531,000	21.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	30.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,759.00000	6,771,000	30.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	27.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,759.00000	5,771,000	27.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,760.00000	4,772,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		2.00000	1,000	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,761.00000	3,772,000	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		19.00000	16,000	21.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,228.00000	2,237,000	21.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	30.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,509.00000	6,521,000	30.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	27.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,509.00000	5,521,000	27.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	24.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,510.00000	4,522,000	24.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		3.00000	2,000	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,512.00000	3,523,000	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		26.00000	21,000	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		2,035.00000	2,042,000	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	29.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,309.00000	6,321,000	29.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		243.00000	224,000	13.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		352.00000	345,000	13.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		917.00000	905,000	13.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		26.00000	26,000	13.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,894.00000	1,882,000	17.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		3.00000	3,000	17.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	29.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,159.00000	6,171,000	29.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,159.00000	5,171,000	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		4.00000	4,000	22.51	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,163.00000	3,175,000	22.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		226.00000	207,000	13.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		385.00000	378,000	13.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		872.00000	860,000	13.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		31.00000	31,000	13.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	26.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,259.00000	5,271,000	26.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	1,000	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,260.00000	4,272,000	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		4.00000	3,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,263.00000	3,274,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		18.00000	14,000	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,277.00000	2,285,000	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		54.00000	47,000	18.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,313.00000	1,318,000	18.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		196.00000	179,000	14.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		455.00000	450,000	14.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		785.00000	772,000	13.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		44.00000	43,000	13.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,745.00000	1,733,000	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		4.00000	4,000	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,659.00000	8,671,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	31.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,159.00000	7,171,000	31.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,659.00000	5,671,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		1.00000	1,000	23.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,160.00000	4,172,000	23.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		10.00000	8,000	21.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,669.00000	2,679,000	21.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		61.00000	53,000	17.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,220.00000	1,224,000	17.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		478.00000	460,000	12.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		137.00000	131,000	12.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,845.00000	1,832,000	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		4.00000	3,000	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,341.00000	3,329,000	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		8.00000	7,000	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,767.00000	2,778,000	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,909.00000	8,921,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	32.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,409.00000	7,421,000	32.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,909.00000	5,921,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	1,000	24.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,410.00000	4,422,000	24.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		7.00000	5,000	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,916.00000	2,926,000	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		46.00000	40,000	18.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,455.00000	1,461,000	18.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		330.00000	306,000	12.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		239.00000	227,000	12.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,597.00000	1,584,000	15.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		6.00000	5,000	15.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,091.00000	3,079,000	22.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	22.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,359.00000	9,371,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	33.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,859.00000	7,871,000	33.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	29.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,359.00000	6,371,000	29.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,860.00000	4,872,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		3.00000	3,000	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,362.00000	3,374,000	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		29.00000	25,000	20.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,888.00000	1,896,000	20.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		170.00000	154,000	14.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		529.00000	525,000	14.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,154.00000	1,141,000	13.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		13.00000	12,000	13.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,642.00000	2,630,000	20.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1.00000	1,000	20.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	31.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		7,059.00000	7,071,000	31.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	28.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,059.00000	6,071,000	28.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		1.00000	0,000	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		5,060.00000	5,071,000	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		1.00000	1,000	23.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,060.00000	4,072,000	23.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		5.00000	4,000	22.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		3,064.00000	3,075,000	22.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		11.00000	9,000	21.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,570.00000	2,580,000	21.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		24.00000	20,000	21.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,083.00000	2,091,000	21.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		39.00000	34,000	19.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,598.00000	1,605,000	19.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		68.00000	60,000	17.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,127.00000	1,131,000	17.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		7.00000	6,000	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,866.00000	2,877,000	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	31.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,109.00000	7,121,000	31.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	28.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,109.00000	6,121,000	28.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		1.00000	0,000	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,110.00000	5,121,000	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		1.00000	1,000	23.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,110.00000	4,122,000	23.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		10.00000	8,000	21.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,619.00000	2,629,000	21.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		22.00000	18,000	21.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,131.00000	2,139,000	21.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		37.00000	32,000	19.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,646.00000	1,653,000	19.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		64.00000	56,000	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,173.00000	1,177,000	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		9.00000	7,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,718.00000	2,728,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	29.31	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,259.00000	6,271,000	29.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		21.00000	17,000	21.33	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,180.00000	2,188,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		5.00000	4,000	22.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,114.00000	3,125,000	22.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,559.00000	9,571,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	32.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,559.00000	7,571,000	32.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,559.00000	5,571,000	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		2.00000	2,000	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,561.00000	3,573,000	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,442.00000	2,430,000	19.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1.00000	1,000	19.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,459.00000	9,471,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	32.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,459.00000	7,471,000	32.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,459.00000	5,471,000	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		3.00000	2,000	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,462.00000	3,473,000	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,542.00000	2,530,000	20.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1.00000	1,000	20.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,509.00000	9,521,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	32.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,509.00000	7,521,000	32.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,492.00000	2,480,000	20.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1.00000	1,000	20.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,759.00000	9,771,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	33.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,759.00000	7,771,000	33.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,243.00000	2,231,000	19.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		2.00000	2,000	19.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,859.00000	9,871,000	34.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	28.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,859.00000	5,871,000	28.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		2.00000	1,000	23.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,861.00000	3,872,000	23.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,143.00000	2,131,000	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		2.00000	2,000	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,809.00000	9,821,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	33.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,809.00000	7,821,000	33.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,193.00000	2,181,000	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		2.00000	2,000	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,909.00000	9,921,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	33.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,909.00000	7,921,000	33.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		1.00000	1,000	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,910.00000	3,922,000	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,093.00000	2,081,000	18.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		2.00000	2,000	18.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		10,059.00000	10,071,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,059.00000	8,071,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,944.00000	1,932,000	17.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		3.00000	3,000	17.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,109.00000	10,121,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,109.00000	8,121,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		10,009.00000	10,021,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		8,009.00000	8,021,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1,994.00000	1,982,000	17.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		3.00000	3,000	17.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,309.00000	9,321,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		4.00000	3,000	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,313.00000	3,324,000	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,692.00000	2,680,000	20.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1.00000	1,000	20.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,044.00000	2,031,000	18.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		3.00000	2,000	18.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,041.00000	3,029,000	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,191.00000	3,179,000	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		2,991.00000	2,979,000	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	22.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,609.00000	9,621,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	33.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,609.00000	7,621,000	33.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,609.00000	5,621,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		2.00000	2,000	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,611.00000	3,623,000	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,392.00000	2,380,000	19.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1.00000	1,000	19.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,409.00000	9,421,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		3.00000	2,000	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,412.00000	3,423,000	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,592.00000	2,580,000	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1.00000	1,000	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,891.00000	2,879,000	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,159.00000	9,171,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,841.00000	2,829,000	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,659.00000	9,671,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	33.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,659.00000	7,671,000	33.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		2.00000	2,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,661.00000	3,673,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,342.00000	2,330,000	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1.00000	1,000	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,259.00000	10,271,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,259.00000	8,271,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,709.00000	9,721,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	33.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,709.00000	7,721,000	33.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,709.00000	5,721,000	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		2.00000	2,000	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,711.00000	3,723,000	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,293.00000	2,280,000	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		2.00000	1,000	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,959.00000	9,971,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,959.00000	7,971,000	34.12	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.40480	11.41510		14.58	0.00	0	2,797.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		163.00000	158,000	19.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,548.00000	1,553,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		181.00000	175,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,466.00000	1,470,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		172.00000	166,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,507.00000	1,511,000	19.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.57630	11.58630		15.35	0.00	0	7.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08100	0.08160		19.36	0.00	0	1,364.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		388.00000	333,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		228.00000	233,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		102.00000	75,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		942.00000	975,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,175.00000	1,110,000	18.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		15.00000	10,000	18.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08240	0.08300		23.29	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		503.00000	445,000	21.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		493.00000	495,000	21.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.10410	10.11160		11.69	202,082.00	20	27,001.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		6.00000	4,000	17.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,994.00000	2,000,000	17.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		8.00000	5,000	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,796.00000	1,801,000	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		7.00000	4,000	17.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,895.00000	1,900,000	17.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	32.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,188.00000	9,196,000	32.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	31.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,188.00000	7,196,000	31.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	26.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,188.00000	5,196,000	26.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	1,000	20.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,189.00000	3,197,000	20.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		22.00000	17,000	15.15	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,210.00000	1,213,000	15.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		155.00000	145,000	12.27	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		343.00000	341,000	12.27	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		831.00000	823,000	12.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		19.00000	19,000	12.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,813.00000	1,805,000	16.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		1.00000	1,000	16.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,812.00000	2,804,000	19.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	19.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	32.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,488.00000	9,496,000	32.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	32.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,488.00000	7,496,000	32.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	27.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,488.00000	5,496,000	27.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	0,000	21.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,489.00000	3,496,000	21.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		13.00000	9,000	16.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,501.00000	1,505,000	16.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		85.00000	76,000	13.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		573.00000	572,000	13.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		568.00000	558,000	12.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		56.00000	54,000	12.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,514.00000	1,507,000	15.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	3,000	15.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,512.00000	2,504,000	19.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	19.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	32.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,588.00000	9,596,000	32.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	32.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,588.00000	7,596,000	32.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	28.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,588.00000	5,596,000	28.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	21.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,588.00000	3,596,000	21.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		11.00000	8,000	16.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,599.00000	1,604,000	16.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		70.00000	61,000	13.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		658.00000	657,000	13.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		488.00000	478,000	12.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		76.00000	74,000	12.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,415.00000	1,407,000	14.81	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	8.70	Put		3.00000	3,000	14.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,412.00000	2,404,000	18.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	18.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	32.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,238.00000	9,246,000	32.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,238.00000	7,246,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	26.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,238.00000	5,246,000	26.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	1,000	20.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,239.00000	3,247,000	20.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		20.00000	15,000	15.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,258.00000	1,261,000	15.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		140.00000	130,000	12.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		378.00000	376,000	12.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		785.00000	777,000	12.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		23.00000	23,000	12.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,763.00000	1,756,000	16.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	2,000	16.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,762.00000	2,754,000	19.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	19.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	32.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,288.00000	9,296,000	32.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	31.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,288.00000	7,296,000	31.68	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	15.40	Call		0.00000	0,000	27.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,288.00000	5,296,000	27.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	1,000	20.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,289.00000	3,297,000	20.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		18.00000	14,000	15.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,306.00000	1,310,000	15.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		127.00000	117,000	12.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		415.00000	413,000	12.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		740.00000	731,000	12.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		28.00000	27,000	12.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,713.00000	1,706,000	16.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	2,000	16.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,712.00000	2,704,000	19.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	19.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	32.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,438.00000	9,446,000	32.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	31.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,438.00000	7,446,000	31.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	27.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,438.00000	5,446,000	27.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		1.00000	0,000	21.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,439.00000	3,446,000	21.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		14.00000	10,000	15.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,452.00000	1,456,000	15.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		94.00000	84,000	12.99	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	10.55	Put		532.00000	530,000	12.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		609.00000	600,000	12.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		47.00000	46,000	12.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,564.00000	1,556,000	15.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	2,000	15.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,562.00000	2,554,000	19.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	19.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	32.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,338.00000	9,346,000	32.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	31.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,338.00000	7,346,000	31.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	27.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,338.00000	5,346,000	27.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	0,000	20.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,339.00000	3,346,000	20.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		17.00000	13,000	15.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,355.00000	1,359,000	15.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		115.00000	105,000	12.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		453.00000	451,000	12.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		695.00000	687,000	12.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		33.00000	33,000	12.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,664.00000	1,656,000	16.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		2.00000	2,000	16.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,662.00000	2,654,000	19.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	19.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	32.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,388.00000	9,396,000	32.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	31.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,388.00000	7,396,000	31.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	27.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,388.00000	5,396,000	27.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		1.00000	0,000	21.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,389.00000	3,396,000	21.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		15.00000	11,000	15.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,403.00000	1,407,000	15.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		104.00000	94,000	12.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		492.00000	490,000	12.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		652.00000	643,000	12.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		40.00000	39,000	12.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,614.00000	1,606,000	15.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		2.00000	2,000	15.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,612.00000	2,604,000	19.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	19.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	32.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,738.00000	9,746,000	32.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	32.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,738.00000	7,746,000	32.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	28.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,738.00000	5,746,000	28.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	22.01	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	13.85	Put		3,738.00000	3,746,000	22.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		9.00000	6,000	16.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,747.00000	1,752,000	16.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		52.00000	44,000	13.85	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		790.00000	790,000	13.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		379.00000	369,000	11.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		117.00000	115,000	11.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,266.00000	1,259,000	14.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		4.00000	5,000	14.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,262.00000	2,254,000	18.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	18.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	32.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,688.00000	9,696,000	32.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	32.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,688.00000	7,696,000	32.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	28.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,688.00000	5,696,000	28.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	21.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,688.00000	3,696,000	21.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		9.00000	6,000	16.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,697.00000	1,702,000	16.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		57.00000	49,000	13.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		745.00000	745,000	13.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		414.00000	404,000	12.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		102.00000	100,000	12.00	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	8.80	Call		1,316.00000	1,308,000	14.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		4.00000	4,000	14.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,312.00000	2,304,000	18.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	18.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	32.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,788.00000	9,796,000	32.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	32.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,788.00000	7,796,000	32.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,788.00000	5,796,000	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	22.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,788.00000	3,796,000	22.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		47.00000	39,000	14.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		835.00000	835,000	14.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		346.00000	335,000	11.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		134.00000	131,000	11.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,217.00000	1,209,000	13.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		5.00000	5,000	13.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,212.00000	2,204,000	18.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	18.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	32.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,838.00000	9,846,000	32.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	32.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,838.00000	7,846,000	32.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	28.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,838.00000	5,846,000	28.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	22.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,838.00000	3,846,000	22.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		7.00000	5,000	17.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,845.00000	1,851,000	17.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		43.00000	35,000	14.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		881.00000	881,000	14.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		314.00000	303,000	11.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		152.00000	149,000	11.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,168.00000	1,160,000	13.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		6.00000	6,000	13.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,162.00000	2,155,000	18.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	1,000	18.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	32.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,638.00000	9,646,000	32.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	32.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,638.00000	7,646,000	32.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	28.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,638.00000	5,646,000	28.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	21.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,638.00000	3,646,000	21.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		10.00000	7,000	16.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,648.00000	1,653,000	16.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		63.00000	55,000	13.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		701.00000	701,000	13.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		450.00000	440,000	12.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		88.00000	86,000	12.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,365.00000	1,358,000	14.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		3.00000	4,000	14.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,362.00000	2,354,000	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	32.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,888.00000	9,896,000	32.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	32.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,888.00000	7,896,000	32.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	29.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,888.00000	5,896,000	29.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	22.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,888.00000	3,896,000	22.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		39.00000	32,000	14.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		927.00000	928,000	14.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		284.00000	273,000	11.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		172.00000	169,000	11.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,118.00000	1,110,000	13.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		6.00000	6,000	13.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,112.00000	2,105,000	18.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		0.00000	1,000	18.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	32.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,038.00000	10,046,000	32.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	32.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,038.00000	8,046,000	32.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	29.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,038.00000	6,046,000	29.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	22.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,038.00000	4,046,000	22.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		5.00000	3,000	17.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,043.00000	2,049,000	17.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		29.00000	23,000	14.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,067.00000	1,069,000	14.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		208.00000	197,000	11.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		246.00000	243,000	11.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		972.00000	964,000	12.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		10.00000	10,000	12.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,963.00000	1,955,000	17.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	17.68	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.26700	10.27290		13.12	0.00	0	4,808.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		100.00000	96,000	17.65	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,492.00000	1,494,000	17.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.42470	10.43040		13.89	0.00	0	1,971.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,770.00000	9,775,000	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		3.00000	3,000	24.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,773.00000	7,778,000	24.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		21.00000	19,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,791.00000	5,794,000	25.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		57.00000	55,000	22.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,827.00000	3,830,000	22.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		153.00000	149,000	18.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,923.00000	1,924,000	18.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		281.00000	275,000	16.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,051.00000	1,050,000	16.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		602.00000	594,000	13.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		372.00000	369,000	13.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,302.00000	1,295,000	13.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		72.00000	70,000	13.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,245.00000	2,239,000	15.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		15.00000	14,000	15.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		166.00000	162,000	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,786.00000	1,787,000	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,820.00000	9,825,000	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		3.00000	3,000	24.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,823.00000	7,828,000	24.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		21.00000	19,000	25.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,841.00000	5,844,000	25.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		56.00000	54,000	23.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,876.00000	3,879,000	23.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		149.00000	146,000	18.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,969.00000	1,971,000	18.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		271.00000	266,000	16.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,091.00000	1,091,000	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		577.00000	569,000	13.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		397.00000	394,000	13.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,258.00000	1,251,000	13.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		78.00000	76,000	13.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,196.00000	2,190,000	15.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		16.00000	15,000	15.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,520.00000	10,525,000	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		1.00000	1,000	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,521.00000	8,526,000	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		11.00000	10,000	25.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,531.00000	6,535,000	25.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		39.00000	37,000	23.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,559.00000	4,562,000	23.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		101.00000	98,000	20.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,621.00000	2,623,000	20.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		176.00000	171,000	18.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,696.00000	1,696,000	18.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		335.00000	328,000	15.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		855.00000	853,000	15.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		742.00000	734,000	13.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		262.00000	259,000	13.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,528.00000	1,522,000	13.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		48.00000	47,000	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	20.85	Call		0.00000	0,000	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,420.00000	10,425,000	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		2.00000	1,000	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,422.00000	8,426,000	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		12.00000	11,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,432.00000	6,436,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		41.00000	39,000	23.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,461.00000	4,464,000	23.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		107.00000	104,000	20.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,527.00000	2,529,000	20.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		186.00000	182,000	17.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,606.00000	1,607,000	17.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		360.00000	353,000	15.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		780.00000	778,000	15.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		805.00000	797,000	13.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		225.00000	222,000	13.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,621.00000	1,614,000	13.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		41.00000	39,000	13.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		1.00000	1,000	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,571.00000	9,576,000	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		4.00000	3,000	24.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,574.00000	7,578,000	24.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		23.00000	21,000	25.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,593.00000	5,596,000	25.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		62.00000	59,000	22.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,632.00000	3,634,000	22.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		171.00000	167,000	18.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,741.00000	1,742,000	18.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		323.00000	317,000	15.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		893.00000	892,000	15.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		713.00000	705,000	13.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		283.00000	280,000	13.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,483.00000	1,476,000	13.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		53.00000	51,000	13.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,443.00000	2,437,000	16.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		13.00000	12,000	16.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		1.00000	0,000	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,671.00000	9,675,000	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		3.00000	3,000	24.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,673.00000	7,678,000	24.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		22.00000	20,000	25.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,692.00000	5,695,000	25.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		59.00000	57,000	22.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,729.00000	3,732,000	22.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		162.00000	158,000	18.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,832.00000	1,833,000	18.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		301.00000	295,000	15.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		971.00000	970,000	15.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		656.00000	648,000	13.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		326.00000	323,000	13.56	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	9.10	Call		1,392.00000	1,385,000	13.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		62.00000	60,000	13.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,344.00000	2,338,000	15.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		14.00000	13,000	15.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,970.00000	9,975,000	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		2.00000	2,000	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,972.00000	7,977,000	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		19.00000	18,000	25.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,989.00000	5,993,000	25.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		53.00000	51,000	23.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,023.00000	4,026,000	23.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		138.00000	135,000	19.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,108.00000	2,110,000	19.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		246.00000	240,000	16.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,216.00000	1,215,000	16.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		506.00000	498,000	13.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		476.00000	473,000	13.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,128.00000	1,121,000	12.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		98.00000	96,000	12.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,049.00000	2,043,000	14.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		19.00000	18,000	14.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,120.00000	10,125,000	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		2.00000	2,000	24.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,122.00000	8,127,000	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		17.00000	15,000	25.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,137.00000	6,140,000	25.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		48.00000	46,000	23.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,168.00000	4,171,000	23.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		127.00000	123,000	19.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,247.00000	2,248,000	19.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		223.00000	218,000	17.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,343.00000	1,343,000	17.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		450.00000	443,000	14.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		570.00000	568,000	14.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,013.00000	1,005,000	12.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		133.00000	130,000	12.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,905.00000	1,898,000	14.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		25.00000	23,000	14.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		1.00000	1,000	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,421.00000	9,426,000	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		4.00000	4,000	24.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,424.00000	7,429,000	24.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		25.00000	23,000	24.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,445.00000	5,448,000	24.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		66.00000	63,000	22.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,486.00000	3,488,000	22.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,591.00000	2,585,000	16.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		11.00000	10,000	16.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		1.00000	1,000	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,471.00000	9,476,000	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		4.00000	4,000	24.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,474.00000	7,479,000	24.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		24.00000	23,000	24.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,494.00000	5,498,000	24.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		64.00000	62,000	22.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,534.00000	3,537,000	22.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		181.00000	176,000	17.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,651.00000	1,651,000	17.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		347.00000	341,000	15.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		817.00000	816,000	15.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		773.00000	765,000	13.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		243.00000	240,000	13.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,575.00000	1,568,000	13.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		45.00000	43,000	13.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,542.00000	2,536,000	16.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		12.00000	11,000	16.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		1.00000	1,000	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,521.00000	9,526,000	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		4.00000	4,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,524.00000	7,529,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		24.00000	22,000	25.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,544.00000	5,547,000	25.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		63.00000	61,000	22.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,583.00000	3,586,000	22.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,492.00000	2,486,000	16.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		12.00000	11,000	16.31	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			341.52100	342.51500			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			314.21100	315.27300			0.00	0	1,089.00
ALBI	On	05/08/2010	Index Future			314.29800	315.36300			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.81510	6.76780		11.54	0.00	0	9,588.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	40.44	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,832.00000	7,785,000	40.44	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	37.51	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,832.00000	5,785,000	37.51	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	29.26	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,832.00000	3,785,000	29.26	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	19.83	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,833.00000	1,786,000	19.83	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		250.00000	283,000	12.35	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		82.00000	68,000	12.35	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,169.00000	1,216,000	16.51	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	1,000	16.51	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,168.00000	2,215,000	19.28	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	19.28	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,168.00000	3,215,000	15.30	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	15.30	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		4,168.00000	4,215,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	40.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,782.00000	7,735,000	40.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	37.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,782.00000	5,735,000	37.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	29.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,782.00000	3,735,000	29.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		1.00000	1,000	19.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,783.00000	1,736,000	19.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		286.00000	321,000	12.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		68.00000	56,000	12.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,219.00000	1,266,000	16.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		1.00000	1,000	16.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,218.00000	2,265,000	19.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	19.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,218.00000	3,265,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,218.00000	4,265,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	40.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,732.00000	7,685,000	40.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	37.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,732.00000	5,685,000	37.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		0.00000	0,000	28.79	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	10.50	Put		3,732.00000	3,685,000	28.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		1.00000	1,000	19.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,733.00000	1,686,000	19.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		324.00000	361,000	12.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		56.00000	46,000	12.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,268.00000	1,316,000	16.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	1,000	16.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,268.00000	2,315,000	18.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	18.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,268.00000	3,315,000	15.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	15.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,268.00000	4,315,000	15.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	15.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		184.00000	212,000	11.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		116.00000	97,000	11.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	40.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		8,082.00000	8,035,000	40.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	38.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		6,082.00000	6,035,000	38.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	30.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		4,082.00000	4,035,000	30.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		1.00000	1,000	20.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,083.00000	2,036,000	20.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		115.00000	131,000	11.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		197.00000	166,000	11.77	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		921.00000	968,000	15.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		3.00000	3,000	15.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,918.00000	1,965,000	20.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	20.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,918.00000	2,965,000	15.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	15.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,918.00000	3,965,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	40.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,982.00000	7,935,000	40.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	38.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,982.00000	5,935,000	38.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	29.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,982.00000	3,935,000	29.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		1.00000	1,000	20.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,983.00000	1,936,000	20.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		154.00000	181,000	11.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		136.00000	116,000	11.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,020.00000	1,067,000	15.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		2.00000	2,000	15.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,018.00000	2,065,000	20.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	20.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,018.00000	3,065,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,018.00000	4,065,000	15.30	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	40.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,132.00000	8,085,000	40.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	38.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,132.00000	6,085,000	38.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	30.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,132.00000	4,085,000	30.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		1.00000	1,000	21.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,133.00000	2,086,000	21.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		98.00000	112,000	12.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		230.00000	197,000	12.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		872.00000	918,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		4.00000	3,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,868.00000	1,915,000	19.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	19.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,868.00000	2,915,000	15.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	15.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,868.00000	3,915,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	40.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		8,032.00000	7,985,000	40.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	38.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		6,032.00000	5,985,000	38.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	30.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		4,032.00000	3,985,000	30.21	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		1.00000	1,000	20.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		2,033.00000	1,986,000	20.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		133.00000	152,000	11.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		165.00000	137,000	11.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		970.00000	1,017,000	15.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		2.00000	2,000	15.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		1,968.00000	2,015,000	20.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	20.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		2,968.00000	3,015,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		3,968.00000	4,015,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	40.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,882.00000	7,835,000	40.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	37.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,882.00000	5,835,000	37.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	29.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,882.00000	3,835,000	29.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		1.00000	1,000	20.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,883.00000	1,836,000	20.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		215.00000	247,000	12.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		97.00000	82,000	12.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,119.00000	1,166,000	16.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		1.00000	1,000	16.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,118.00000	2,165,000	19.53	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	19.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,118.00000	3,165,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,118.00000	4,165,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	40.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,382.00000	8,335,000	40.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	38.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,382.00000	6,335,000	38.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	31.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,382.00000	4,335,000	31.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		0.00000	0,000	22.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,382.00000	2,335,000	22.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		45.00000	51,000	13.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		427.00000	386,000	13.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		631.00000	675,000	14.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		13.00000	10,000	14.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,618.00000	1,665,000	18.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	18.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,618.00000	2,665,000	17.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	17.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,618.00000	3,665,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	40.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,332.00000	8,285,000	40.68	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	38.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,332.00000	6,285,000	38.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	31.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,332.00000	4,285,000	31.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		1.00000	1,000	22.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,333.00000	2,286,000	22.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		53.00000	60,000	12.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		385.00000	345,000	12.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		678.00000	723,000	14.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		10.00000	8,000	14.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,668.00000	1,715,000	18.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	18.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,668.00000	2,715,000	16.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	16.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,668.00000	3,715,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	40.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,232.00000	8,185,000	40.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	38.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,232.00000	6,185,000	38.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	31.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,232.00000	4,185,000	31.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		1.00000	1,000	21.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,233.00000	2,186,000	21.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		72.00000	82,000	12.46	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		304.00000	267,000	12.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		774.00000	820,000	14.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		6.00000	5,000	14.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,768.00000	1,815,000	19.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	0,000	19.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,768.00000	2,815,000	16.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	16.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,768.00000	3,815,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	40.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,182.00000	8,135,000	40.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	38.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,182.00000	6,135,000	38.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	30.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,182.00000	4,135,000	30.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		1.00000	1,000	21.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,183.00000	2,136,000	21.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		84.00000	96,000	12.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		266.00000	231,000	12.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		823.00000	869,000	14.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		5.00000	4,000	14.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,818.00000	1,865,000	19.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		0.00000	0,000	19.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,818.00000	2,865,000	16.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	16.05	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,818.00000	3,865,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	40.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,432.00000	8,385,000	40.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	38.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,432.00000	6,385,000	38.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	31.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,432.00000	4,385,000	31.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,432.00000	2,385,000	22.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		39.00000	44,000	13.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		471.00000	429,000	13.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		584.00000	628,000	13.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		16.00000	13,000	13.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,568.00000	1,615,000	18.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	0,000	18.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,568.00000	2,615,000	17.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	17.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,568.00000	3,615,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	40.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,282.00000	8,235,000	40.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	38.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,282.00000	6,235,000	38.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	31.22	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,282.00000	4,235,000	31.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		1.00000	1,000	21.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,283.00000	2,236,000	21.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		62.00000	70,000	12.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		344.00000	305,000	12.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		726.00000	772,000	14.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		8.00000	7,000	14.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,718.00000	1,765,000	19.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		0.00000	0,000	19.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,718.00000	2,765,000	16.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	16.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,718.00000	3,765,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	40.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,482.00000	8,435,000	40.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	38.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,482.00000	6,435,000	38.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	32.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,482.00000	4,435,000	32.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		0.00000	0,000	22.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,482.00000	2,435,000	22.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		33.00000	37,000	13.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		515.00000	472,000	13.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		538.00000	581,000	13.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		20.00000	16,000	13.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,518.00000	1,565,000	18.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	18.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,518.00000	2,565,000	17.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	17.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,518.00000	3,565,000	15.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	15.30	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.84870	6.80160		13.19	0.00	0	4,490.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.87570	6.82920		13.98	0.00	0	50.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.30130	7.29230		10.85	0.00	0	30.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		145.00000	146,000	10.85	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		153.00000	145,000	10.85	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		125.00000	125,000	11.05	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		183.00000	174,000	11.05	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		173.00000	175,000	11.07	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		131.00000	124,000	11.07	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.02500	7.04370		11.93	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			137.02500	137.17400			0.00	0	2.00
GOVI On	06/05/2010	GOVI			315.64500	316.75900		6.80	3,156,450.00	1	324.00
GOVI On	06/05/2010	GOVI	309.80	Call		75,838.00000	65,978,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		6,248.00000	7,528,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			321.13900	322.27400		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		90,501.00000	82,114,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		23,761.00000	26,724,000	6.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On	06/05/2010	Index Future			362.45800	362.34400			0.00	0	466.00
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			6.66000	6.66500			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.56000	6.54500			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.51000	6.51500			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.50000	6.50500			0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.51000	6.51500			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.52000	6.52500			0.00	0	1,000.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.62000	6.62500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.90000	6.89000			0.00	0	5,000.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			7.22000	7.21000			0.00	0	5,000.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			7.60000	7.59000			0.00	0	3,500.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			7.88000	7.87000			0.00	0	7,500.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.93000	7.92000			0.00	0	0.00
JN02	On 06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTH1	On	06/05/2010	Index Future			305.91800	306.72400			0.00	0	3.00
R155	On	06/05/2010	Bond Future			6.94100	7.46100		4.50	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		172.00000	723,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		122.00000	3,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		353.00000	832,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		239.00000	48,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		139.00000	661,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		153.00000	5,000	1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.02400	7.98300		4.50	75,294,342.00	600	6,105.00
R157	On	06/05/2010	Bond Future	8.50	Call		2,573.00000	2,379,000	4.34	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		68.00000	75,000	4.34	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Call		749.00000	622,000	4.21	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Put		666.00000	740,000	4.21	0.00	0	0.00
R157	On	06/05/2010	Bond Future	7.90	Call		519.00000	416,000	4.19	0.00	0	10.00
R157	On	06/05/2010	Bond Future	7.90	Put		927.00000	1,025,000	4.19	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.10400	8.04100		4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,544.00000	3,289,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		280.00000	320,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,625.00000	2,396,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		499.00000	565,000	4.25	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		4,537.00000	4,265,000	4.43	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		149.00000	171,000	4.43	0.00	0	500.00
R157	On	05/08/2010	Bond Future	8.25	Put		857.00000	959,000	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		1,831.00000	1,638,000	4.21	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.12200	8.07600		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,993.00000	2,847,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		1,117.00000	1,176,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		3,136.00000	2,986,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		1,041.00000	1,096,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,853.00000	2,710,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		1,196.00000	1,259,000	5.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			8.82800	8.73700		10.00	71,086,722.00	600	18,696.00
R186	On	06/05/2010	Bond Future	9.00	Call		3,026.00000	2,348,000	9.16	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		527.00000	723,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.89100	8.78800		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		5,389.00000	4,659,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		1,112.00000	1,357,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		2,554.00000	2,074,000	9.79	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		2,917.00000	3,411,000	9.79	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		9,014.00000	8,136,000	10.47	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		372.00000	469,000	10.47	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		10,936.00000	10,019,000	10.74	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		209.00000	266,000	10.74	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			8.92200	8.82500		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		6,235.00000	5,620,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,340.00000	2,632,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		6,522.00000	5,892,000	11.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/11/2010	Bond Future	9.30	Put		2,182.00000	2,458,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		5,614.00000	5,007,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,167.00000	2,467,000	10.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.03900	7.98800		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		2,012.00000	1,825,000	4.06	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		56.00000	66,000	4.06	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.12900	8.05400		4.50	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		3,540.00000	3,290,000	4.42	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		135.00000	160,000	4.42	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.14800	8.09000		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,139.00000	1,997,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		720.00000	780,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,254.00000	2,108,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		663.00000	720,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,027.00000	1,889,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		780.00000	844,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.50400	8.45400		6.50	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		2,948.00000	2,691,000	6.25	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		78.00000	88,000	6.25	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.58400	8.51700		6.75	0.00	0	1,607.00
R203	On	05/08/2010	Bond Future	9.25	Call		4,059.00000	3,760,000	6.38	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		339.00000	387,000	6.38	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.62000	8.56500		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		4,243.00000	4,026,000	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		858.00000	918,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		4,420.00000	4,200,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		793.00000	851,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		4,069.00000	3,856,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		926.00000	990,000	7.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.58400	8.52400		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		2,871.00000	2,543,000	6.75	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		117.00000	141,000	6.75	28,200.00	200	0.00
R204	On	06/05/2010	Bond Future	9.50	Call		5,546.00000	5,194,000	7.06	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Put		6.00000	7,000	7.06	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		957.00000	1,119,000	6.61	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		815.00000	625,000	6.61	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.66100	8.58600		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		4,175.00000	3,816,000	7.41	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		451.00000	522,000	7.41	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.69400	8.62900		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		4,513.00000	4,239,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		1,103.00000	1,193,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		4,702.00000	4,423,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1,024.00000	1,110,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		4,326.00000	4,058,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,185.00000	1,281,000	8.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.04700	8.01800		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		2,254.00000	2,163,000	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		14.00000	13,000	3.56	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.16000	8.10300		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,687.00000	2,536,000	3.64	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		119.00000	134,000	3.64	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.18200	8.14600		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,786.00000	1,717,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		827.00000	856,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,870.00000	1,800,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		776.00000	804,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,705.00000	1,637,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		881.00000	911,000	4.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.68300	8.61300		8.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		3,831.00000	3,419,000	7.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		48.00000	62,000	7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.75800	8.67400		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		5,104.00000	4,667,000	8.42	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		336.00000	399,000	8.42	0.00	0	0.00
R207	On	04/11/2010	Bond Future			8.79000	8.71400		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		4,395.00000	4,075,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,321.00000	1,445,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		4,585.00000	4,258,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,231.00000	1,349,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		4,208.00000	3,896,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,415.00000	1,547,000	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			8.77000	8.72000		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		3,360.00000	3,060,000	8.50	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		102.00000	116,000	8.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.83900	8.77700		9.25	0.00	0	1,249.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,768.00000	4,439,000	8.93	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		438.00000	492,000	8.93	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.87400	8.82000		9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		4,145.00000	3,914,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,577.00000	1,674,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		4,333.00000	4,096,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,472.00000	1,564,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,711.00000	3,482,000	9.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,436.00000	1,535,000	9.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.81100	8.72000		13.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		517.00000	308,000	11.90	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		2,332.00000	2,853,000	11.90	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.85800	8.75800		13.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		2,251.00000	1,842,000	12.39	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,315.00000	2,702,000	12.39	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.88200	8.78600		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		4,145.00000	3,679,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,469.00000	2,763,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		4,363.00000	3,884,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,305.00000	2,585,000	14.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	8.95	Call	3,933.00000	3,481,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put	2,643.00000	2,951,000	14.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			311.78000	312.86600		0.00	0	100.00
Total for Derivatives :									248,636,858.60	13,103	733,072.00

i-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900		0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200		0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.92000	7.44000		0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.99000	7.95000		0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.79500	8.71000		0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.99500	7.95000		0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.46500	8.42500		0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.55000	8.49500		0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.00000	7.96500		0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.64500	8.58000		0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.75000	8.69000		0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.79000	8.70000		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:							248,636,858.60	13,103	733,072.00