



Daily MTM Report

Daily summary for: 18/03/2010

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			7.41340	7.41590		14.79	43,961,462.00	5,930	257,057.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		38.00000	33,000	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		1,022.00000	1,020,000	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	39.85	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,734.00000	8,737,000	39.85	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	36.08	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,734.00000	6,737,000	36.08	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,266.00000	3,263,000	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	39.85	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,784.00000	8,787,000	39.85	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	36.23	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,784.00000	6,787,000	36.23	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,216.00000	3,213,000	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	39.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,884.00000	8,887,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,184.00000	9,187,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,384.00000	9,387,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	38.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,384.00000	7,387,000	38.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1.00000	1,000	25.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,385.00000	3,388,000	25.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,334.00000	9,337,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	37.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,334.00000	7,337,000	37.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1.00000	1,000	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,335.00000	3,338,000	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,667.00000	1,664,000	20.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		1.00000	1,000	20.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,666.00000	2,663,000	24.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	24.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,284.00000	9,287,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	37.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,284.00000	7,287,000	37.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		9,084.00000	9,087,000	39.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		9,134.00000	9,137,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		9,034.00000	9,037,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	36.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		7,034.00000	7,037,000	36.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		211.00000	201,000	15.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		245.00000	238,000	15.02	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		974.00000	970,000	15.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		8.00000	7,000	15.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		1,966.00000	1,964,000	22.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	1,000	22.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		2,966.00000	2,963,000	25.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,934.00000	8,937,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	36.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,934.00000	6,937,000	36.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,071.00000	1,068,000	15.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		5.00000	5,000	15.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,066.00000	2,064,000	22.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	1,000	22.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,066.00000	3,063,000	25.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	39.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,834.00000	8,837,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		315.00000	305,000	14.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		149.00000	142,000	14.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,170.00000	1,167,000	16.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		4.00000	4,000	16.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,166.00000	3,163,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	36.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,884.00000	6,887,000	36.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	31.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,384.00000	5,387,000	31.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		45.00000	39,000	18.88	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		929.00000	926,000	18.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		285.00000	276,000	14.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		169.00000	163,000	14.86	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,121.00000	1,118,000	16.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		5.00000	5,000	16.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,116.00000	2,114,000	22.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	1,000	22.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,116.00000	3,113,000	25.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	25.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		35.00000	30,000	19.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1,069.00000	1,067,000	19.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		22.00000	19,000	20.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,356.00000	1,356,000	20.93	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	14.60	Call		0.00000	0,000	37.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,184.00000	7,187,000	37.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		7,134.00000	7,137,000	37.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	27.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		4,134.00000	4,137,000	27.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	37.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		7,084.00000	7,087,000	37.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		24.00000	20,000	20.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,308.00000	1,307,000	20.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		740.00000	735,000	15.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		24.00000	22,000	15.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,717.00000	1,714,000	20.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		1.00000	1,000	20.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,716.00000	2,713,000	24.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	24.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		32.00000	28,000	19.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,116.00000	1,115,000	19.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		192.00000	182,000	15.24	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		276.00000	269,000	15.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		1,917.00000	1,914,000	21.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		1.00000	1,000	21.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		2,916.00000	2,913,000	25.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	25.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	32.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,634.00000	5,637,000	32.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	29.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,634.00000	4,637,000	29.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,634.00000	3,637,000	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		30.00000	26,000	20.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,164.00000	1,163,000	20.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		175.00000	165,000	15.47	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		309.00000	302,000	15.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		878.00000	875,000	15.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		12.00000	12,000	15.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		1,867.00000	1,864,000	21.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		1.00000	1,000	21.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		2,866.00000	2,863,000	24.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	24.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	32.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,684.00000	5,687,000	32.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	29.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,684.00000	4,687,000	29.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	26.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,684.00000	3,687,000	26.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		27.00000	24,000	20.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,211.00000	1,211,000	20.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		832.00000	828,000	15.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		16.00000	15,000	15.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,817.00000	1,814,000	21.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	1,000	21.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,816.00000	2,813,000	24.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	24.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	32.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,734.00000	5,737,000	32.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	26.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,734.00000	3,737,000	26.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		25.00000	22,000	20.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,259.00000	1,259,000	20.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		785.00000	781,000	15.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		19.00000	18,000	15.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,767.00000	1,764,000	20.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		1.00000	1,000	20.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,766.00000	2,763,000	24.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	24.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	33.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,884.00000	5,887,000	33.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	29.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,884.00000	4,887,000	29.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	26.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,884.00000	3,887,000	26.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		20.00000	17,000	21.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,404.00000	1,404,000	21.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		109.00000	101,000	16.61	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		493.00000	488,000	16.61	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		651.00000	646,000	15.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		35.00000	33,000	15.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,617.00000	1,615,000	19.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		1.00000	2,000	19.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,616.00000	2,613,000	24.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	24.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		99.00000	91,000	16.84	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		533.00000	528,000	16.84	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		609.00000	603,000	15.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		43.00000	40,000	15.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,567.00000	1,565,000	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		1.00000	2,000	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,566.00000	2,563,000	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	33.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,984.00000	5,987,000	33.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	26.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,984.00000	3,987,000	26.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		18.00000	15,000	21.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,502.00000	1,502,000	21.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		91.00000	83,000	17.06	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		575.00000	570,000	17.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		567.00000	561,000	15.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		51.00000	48,000	15.16	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	14/06/2010	Foreign Exchange Future	5.90	Call		1,518.00000	1,515,000	19.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		2.00000	2,000	19.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,516.00000	2,513,000	23.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	34.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		6,084.00000	6,087,000	34.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	27.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		4,084.00000	4,087,000	27.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	34.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,284.00000	6,287,000	34.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	31.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,284.00000	5,287,000	31.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,284.00000	4,287,000	27.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1.00000	1,000	25.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,285.00000	3,288,000	25.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	34.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,234.00000	6,237,000	34.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	31.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,234.00000	5,237,000	31.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	27.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,234.00000	4,237,000	27.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		379.00000	371,000	14.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		113.00000	108,000	14.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,269.00000	1,266,000	17.27	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	6.15	Put		3.00000	3,000	17.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,266.00000	2,264,000	23.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	23.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	34.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,184.00000	6,187,000	34.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	27.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,184.00000	4,187,000	27.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1.00000	1,000	25.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,185.00000	3,188,000	25.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		14.00000	11,000	22.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,698.00000	1,698,000	22.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		63.00000	57,000	17.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		747.00000	744,000	17.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		414.00000	406,000	15.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		98.00000	93,000	15.01	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,319.00000	1,316,000	17.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		3.00000	3,000	17.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,316.00000	2,314,000	23.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	23.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	33.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		6,034.00000	6,037,000	33.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	27.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		4,034.00000	4,037,000	27.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		83.00000	75,000	17.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		617.00000	612,000	17.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		527.00000	520,000	15.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		61.00000	57,000	15.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,468.00000	1,465,000	18.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		2.00000	2,000	18.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,466.00000	2,463,000	23.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	23.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,934.00000	5,937,000	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,934.00000	4,937,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	26.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,934.00000	3,937,000	26.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		17.00000	14,000	21.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,551.00000	1,551,000	21.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		19.00000	16,000	21.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,453.00000	1,453,000	21.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	32.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,584.00000	5,587,000	32.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	28.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,584.00000	4,587,000	28.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		15.00000	13,000	22.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,599.00000	1,600,000	22.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		488.00000	480,000	15.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		72.00000	67,000	15.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,418.00000	1,415,000	18.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		2.00000	2,000	18.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	33.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,784.00000	5,787,000	33.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,784.00000	3,787,000	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		12.00000	10,000	22.97	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,796.00000	1,797,000	22.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		346.00000	337,000	14.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		130.00000	124,000	14.94	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,219.00000	1,217,000	16.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		3.00000	4,000	16.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,216.00000	2,214,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	28.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,434.00000	4,437,000	28.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		11.00000	9,000	23.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,845.00000	1,846,000	23.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		14.00000	12,000	22.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,648.00000	1,649,000	22.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		258.00000	248,000	14.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		192.00000	185,000	14.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		8,084.00000	8,087,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	35.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,584.00000	6,587,000	35.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		5,084.00000	5,087,000	30.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	26.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,584.00000	3,587,000	26.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		926.00000	922,000	15.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		10.00000	9,000	15.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,416.00000	2,413,000	23.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	23.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		3,916.00000	3,913,000	30.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	30.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,334.00000	8,337,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	36.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,834.00000	6,837,000	36.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	26.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,834.00000	3,837,000	26.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		49.00000	43,000	18.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		883.00000	880,000	18.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		695.00000	690,000	15.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		29.00000	27,000	15.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,166.00000	2,164,000	22.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	22.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,666.00000	3,663,000	28.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	28.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		11.00000	9,000	23.43	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	14/06/2010	Foreign Exchange Future	9.30	Put		1,895.00000	1,896,000	23.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		159.00000	149,000	15.70	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		343.00000	336,000	15.70	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,834.00000	4,837,000	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	28.57	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,484.00000	4,487,000	28.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		13.00000	11,000	22.75	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,747.00000	1,748,000	22.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		10.00000	8,000	23.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,944.00000	1,945,000	23.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		145.00000	135,000	15.93	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		379.00000	372,000	15.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	29.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,784.00000	4,787,000	29.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		6.00000	5,000	24.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,190.00000	2,192,000	24.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		8.00000	6,000	24.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		2,092.00000	2,093,000	24.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		132.00000	123,000	16.15	0.00	0	17,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		416.00000	410,000	16.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		6.00000	5,000	24.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,240.00000	2,242,000	24.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		7.00000	6,000	24.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,141.00000	2,143,000	24.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		9.00000	7,000	23.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		2,043.00000	2,044,000	23.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		120.00000	111,000	16.38	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		454.00000	448,000	16.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		5,134.00000	5,137,000	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		58.00000	52,000	18.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		792.00000	789,000	18.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	31.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,334.00000	5,337,000	31.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1.00000	1,000	25.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,235.00000	3,238,000	25.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1.00000	1,000	25.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,135.00000	3,138,000	25.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1.00000	1,000	25.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		3,035.00000	3,038,000	25.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		41.00000	36,000	19.11	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		975.00000	973,000	19.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	31.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,184.00000	5,187,000	31.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1.00000	1,000	25.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		3,085.00000	3,088,000	25.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1.00000	1,000	25.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,985.00000	2,988,000	25.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		53.00000	47,000	18.43	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		837.00000	834,000	18.43	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	30.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		5,034.00000	5,037,000	30.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2.00000	1,000	25.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,936.00000	2,938,000	25.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2.00000	1,000	25.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,836.00000	2,838,000	25.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2.00000	2,000	24.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,736.00000	2,739,000	24.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		3.00000	2,000	24.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,637.00000	2,639,000	24.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		3.00000	3,000	24.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,537.00000	2,540,000	24.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		4.00000	3,000	24.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,438.00000	2,440,000	24.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		5.00000	4,000	24.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,339.00000	2,341,000	24.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		69.00000	62,000	17.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		703.00000	699,000	17.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	29.45	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,734.00000	4,737,000	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		9.00000	8,000	23.88	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,993.00000	1,995,000	23.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	30.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,984.00000	4,987,000	30.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2.00000	1,000	25.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,886.00000	2,888,000	25.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2.00000	2,000	25.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,786.00000	2,789,000	25.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2.00000	2,000	24.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,686.00000	2,689,000	24.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		4.00000	3,000	24.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,488.00000	2,490,000	24.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		4.00000	4,000	24.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,388.00000	2,391,000	24.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		5.00000	4,000	24.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,289.00000	2,291,000	24.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		76.00000	68,000	17.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		660.00000	655,000	17.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		3.00000	2,000	24.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,587.00000	2,589,000	24.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,284.00000	8,287,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,716.00000	3,713,000	29.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	34.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,334.00000	6,337,000	34.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	28.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,334.00000	4,337,000	28.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	39.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,384.00000	8,387,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	35.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,384.00000	6,387,000	35.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	28.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,384.00000	4,387,000	28.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,616.00000	3,613,000	28.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	28.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,534.00000	8,537,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	35.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,534.00000	6,537,000	35.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,534.00000	4,537,000	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,466.00000	3,463,000	27.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	27.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,434.00000	8,437,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	35.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,434.00000	6,437,000	35.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,566.00000	3,563,000	28.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	28.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		10,084.00000	10,087,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,484.00000	8,487,000	39.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	35.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,484.00000	6,487,000	35.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,516.00000	3,513,000	28.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,584.00000	8,587,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,416.00000	3,413,000	27.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	27.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,634.00000	8,637,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	35.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,634.00000	6,637,000	35.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		450.00000	442,000	15.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		84.00000	79,000	15.05	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,368.00000	1,366,000	17.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		2.00000	3,000	17.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,366.00000	2,363,000	23.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	23.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,366.00000	3,363,000	27.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,184.00000	8,187,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,816.00000	3,813,000	29.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	29.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	39.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,234.00000	8,237,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,766.00000	3,763,000	29.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	29.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,684.00000	8,687,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	35.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,684.00000	6,687,000	35.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,316.00000	3,313,000	27.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		231.00000	221,000	14.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		215.00000	208,000	14.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.54040	7.54220		16.13	6,032,320.00	800	10,153.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,308.00000	8,310,000	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	27.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,309.00000	6,311,000	27.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		8.00000	7,000	28.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,316.00000	4,317,000	28.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		42.00000	38,000	24.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,350.00000	2,348,000	24.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		778.00000	768,000	15.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		86.00000	78,000	15.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,701.00000	1,698,000	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		9.00000	8,000	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,693.00000	2,691,000	23.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	23.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,692.00000	3,690,000	27.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,258.00000	8,260,000	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	27.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,259.00000	6,261,000	27.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		9.00000	7,000	28.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,267.00000	4,267,000	28.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		44.00000	40,000	24.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,302.00000	2,300,000	24.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		267.00000	251,000	17.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		525.00000	511,000	17.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		817.00000	808,000	15.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		75.00000	68,000	15.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,750.00000	1,747,000	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		8.00000	7,000	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,743.00000	2,741,000	23.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	1,000	23.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,742.00000	3,740,000	27.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	27.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		252.00000	237,000	17.29	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		560.00000	547,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,358.00000	8,360,000	30.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	28.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,359.00000	6,361,000	28.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		8.00000	6,000	28.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,366.00000	4,366,000	28.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		41.00000	36,000	24.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,399.00000	2,396,000	24.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		239.00000	224,000	17.48	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		597.00000	584,000	17.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		740.00000	729,000	15.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		98.00000	89,000	15.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,652.00000	1,649,000	18.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		10.00000	9,000	18.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,644.00000	2,642,000	23.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		2.00000	2,000	23.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,642.00000	3,640,000	27.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	27.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,408.00000	8,410,000	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		1.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,409.00000	6,410,000	28.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		7.00000	6,000	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,415.00000	4,416,000	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		39.00000	34,000	24.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,447.00000	2,444,000	24.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		227.00000	212,000	17.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		635.00000	622,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		703.00000	692,000	15.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		111.00000	102,000	15.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,603.00000	1,600,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		11.00000	10,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,594.00000	2,592,000	22.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		2.00000	2,000	22.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,592.00000	3,590,000	26.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	26.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,508.00000	8,510,000	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		1.00000	0,000	28.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,509.00000	6,510,000	28.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		6.00000	5,000	28.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,514.00000	4,515,000	28.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		36.00000	32,000	24.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,544.00000	2,542,000	24.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		204.00000	190,000	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		712.00000	700,000	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		633.00000	620,000	15.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		141.00000	130,000	15.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,505.00000	1,502,000	17.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		13.00000	12,000	17.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,494.00000	2,492,000	22.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	22.28	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	13/09/2010	Foreign Exchange Future	4.05	Call		3,492.00000	3,491,000	26.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	26.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,558.00000	8,560,000	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		1.00000	0,000	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,559.00000	6,560,000	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		6.00000	5,000	27.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,564.00000	4,565,000	27.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		34.00000	30,000	25.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,592.00000	2,590,000	25.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		193.00000	179,000	18.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		751.00000	739,000	18.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		599.00000	586,000	15.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		157.00000	146,000	15.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,457.00000	1,453,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		15.00000	13,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,444.00000	2,442,000	22.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	22.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,442.00000	3,441,000	26.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	26.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,608.00000	8,610,000	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		1.00000	0,000	28.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,609.00000	6,610,000	28.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		6.00000	5,000	27.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,614.00000	4,615,000	27.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		33.00000	29,000	25.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,641.00000	2,639,000	25.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		183.00000	170,000	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		791.00000	780,000	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		567.00000	553,000	15.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		175.00000	163,000	15.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,408.00000	1,404,000	16.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		16.00000	14,000	16.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,394.00000	2,392,000	21.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	21.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,392.00000	3,391,000	26.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	26.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,758.00000	8,760,000	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	28.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,758.00000	6,760,000	28.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		5.00000	4,000	27.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,763.00000	4,764,000	27.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		29.00000	25,000	25.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,787.00000	2,785,000	25.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		477.00000	462,000	15.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		235.00000	222,000	15.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,264.00000	1,259,000	16.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		22.00000	19,000	16.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,245.00000	2,243,000	21.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		3.00000	3,000	21.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,243.00000	3,241,000	25.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	25.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,708.00000	8,710,000	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		1.00000	0,000	28.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,709.00000	6,710,000	28.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		5.00000	4,000	27.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,713.00000	4,714,000	27.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		30.00000	26,000	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,738.00000	2,736,000	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		166.00000	153,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		874.00000	863,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		506.00000	491,000	15.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		214.00000	201,000	15.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,312.00000	1,307,000	16.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		20.00000	17,000	16.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,295.00000	2,293,000	21.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		3.00000	3,000	21.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,292.00000	3,291,000	25.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	25.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,858.00000	8,860,000	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	28.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,858.00000	6,860,000	28.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		4.00000	3,000	27.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,862.00000	4,863,000	27.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		27.00000	23,000	25.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,885.00000	2,883,000	25.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		143.00000	131,000	19.41	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,001.00000	991,000	19.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		424.00000	408,000	15.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		282.00000	268,000	15.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,168.00000	1,163,000	15.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		26.00000	23,000	15.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,146.00000	2,143,000	20.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		4.00000	3,000	20.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,143.00000	3,141,000	25.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	25.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		158.00000	145,000	19.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		916.00000	905,000	19.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,158.00000	8,160,000	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	27.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,159.00000	6,161,000	27.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		10.00000	8,000	28.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,168.00000	4,168,000	28.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		48.00000	43,000	24.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,206.00000	2,203,000	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	7.70	Call		298.00000	281,000	16.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		456.00000	441,000	16.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		899.00000	890,000	15.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		57.00000	50,000	15.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,849.00000	1,846,000	19.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		7.00000	6,000	19.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,843.00000	2,841,000	24.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	1,000	24.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,842.00000	3,840,000	27.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,208.00000	8,210,000	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	27.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,209.00000	6,211,000	27.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		9.00000	8,000	28.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,217.00000	4,218,000	28.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		46.00000	41,000	24.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,254.00000	2,251,000	24.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		282.00000	266,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		490.00000	476,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		858.00000	848,000	15.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		66.00000	58,000	15.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,799.00000	1,797,000	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		7.00000	7,000	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,793.00000	2,791,000	23.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	1,000	23.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,792.00000	3,790,000	27.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	27.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,458.00000	8,460,000	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		1.00000	0,000	28.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,459.00000	6,460,000	28.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		7.00000	6,000	28.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,465.00000	4,466,000	28.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		37.00000	33,000	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,495.00000	2,493,000	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		215.00000	200,000	17.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		673.00000	660,000	17.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		668.00000	655,000	15.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		126.00000	115,000	15.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,554.00000	1,551,000	17.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		12.00000	11,000	17.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,544.00000	2,542,000	22.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		2.00000	2,000	22.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,542.00000	3,540,000	26.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	26.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,658.00000	8,660,000	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		1.00000	0,000	28.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,659.00000	6,660,000	28.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		5.00000	4,000	27.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,663.00000	4,664,000	27.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		32.00000	28,000	25.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,690.00000	2,688,000	25.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		174.00000	161,000	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		832.00000	821,000	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		536.00000	522,000	15.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		194.00000	182,000	15.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,360.00000	1,355,000	16.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		18.00000	15,000	16.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,345.00000	2,342,000	21.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		3.00000	2,000	21.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,342.00000	3,341,000	26.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	26.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,808.00000	8,810,000	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	28.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,808.00000	6,810,000	28.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		4.00000	3,000	27.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,812.00000	4,813,000	27.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		28.00000	24,000	25.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,836.00000	2,834,000	25.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		150.00000	138,000	19.21	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		958.00000	948,000	19.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		450.00000	434,000	15.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		258.00000	244,000	15.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,216.00000	1,211,000	15.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		24.00000	21,000	15.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,195.00000	2,193,000	20.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		3.00000	3,000	20.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,193.00000	3,191,000	25.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	25.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		66.00000	60,000	22.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,824.00000	1,820,000	22.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		74.00000	67,000	22.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,682.00000	1,677,000	22.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,132.00000	1,123,000	19.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		124.00000	113,000	19.98	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,266.00000	1,258,000	20.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		108.00000	98,000	20.56	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		77.00000	70,000	22.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,635.00000	1,630,000	22.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		83.00000	76,000	21.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,541.00000	1,536,000	21.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		118.00000	108,000	20.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,176.00000	1,168,000	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.66660	7.66910		16.77	0.00	0	5,635.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,282.00000	8,284,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		11.00000	9,000	30.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,292.00000	6,292,000	30.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		34.00000	30,000	28.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,315.00000	4,313,000	28.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		94.00000	87,000	23.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,375.00000	2,370,000	23.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		366.00000	346,000	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		647.00000	629,000	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		868.00000	852,000	15.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		149.00000	135,000	15.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,739.00000	1,734,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		20.00000	17,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,723.00000	2,720,000	21.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		4.00000	3,000	21.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,720.00000	3,717,000	26.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	26.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		230.00000	214,000	19.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,111.00000	1,097,000	19.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,332.00000	8,334,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		11.00000	9,000	29.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,342.00000	6,342,000	29.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		33.00000	30,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,364.00000	4,363,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		92.00000	84,000	23.98	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,423.00000	2,417,000	23.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		833.00000	817,000	15.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		164.00000	150,000	15.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,691.00000	1,686,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		22.00000	19,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,673.00000	2,670,000	21.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		4.00000	3,000	21.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,670.00000	3,667,000	26.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	26.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,382.00000	8,384,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		10.00000	8,000	29.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,391.00000	6,391,000	29.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		33.00000	29,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,414.00000	4,412,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		89.00000	81,000	24.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,470.00000	2,464,000	24.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		338.00000	318,000	18.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		719.00000	701,000	18.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		800.00000	782,000	15.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		181.00000	165,000	15.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,643.00000	1,638,000	16.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		24.00000	21,000	16.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,623.00000	2,620,000	20.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		4.00000	3,000	20.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,620.00000	3,617,000	26.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,432.00000	8,434,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		9.00000	8,000	29.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,440.00000	6,441,000	29.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		32.00000	28,000	28.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,463.00000	4,461,000	28.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		86.00000	79,000	24.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,517.00000	2,512,000	24.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		325.00000	305,000	18.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		756.00000	738,000	18.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		767.00000	749,000	15.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		198.00000	182,000	15.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,596.00000	1,590,000	16.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		27.00000	23,000	16.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,574.00000	2,571,000	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		5.00000	4,000	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,570.00000	3,567,000	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		352.00000	332,000	17.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		683.00000	665,000	17.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,482.00000	8,484,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		9.00000	7,000	29.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,490.00000	6,490,000	29.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		31.00000	27,000	28.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,512.00000	4,510,000	28.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		84.00000	77,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,565.00000	2,560,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		312.00000	293,000	18.37	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		793.00000	776,000	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		735.00000	717,000	16.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		216.00000	200,000	16.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,549.00000	1,543,000	16.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		30.00000	26,000	16.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,524.00000	2,521,000	20.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		5.00000	4,000	20.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,520.00000	3,518,000	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,532.00000	8,534,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		8.00000	7,000	29.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,539.00000	6,540,000	29.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		30.00000	26,000	28.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,561.00000	4,559,000	28.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		81.00000	74,000	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,612.00000	2,607,000	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		300.00000	281,000	18.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		831.00000	814,000	18.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		704.00000	685,000	16.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		235.00000	218,000	16.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,502.00000	1,496,000	16.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		33.00000	29,000	16.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,474.00000	2,471,000	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		5.00000	4,000	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,470.00000	3,468,000	25.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	25.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,582.00000	8,584,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		8.00000	7,000	29.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,589.00000	6,590,000	29.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		29.00000	26,000	28.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,610.00000	4,609,000	28.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		79.00000	72,000	24.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,660.00000	2,655,000	24.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		288.00000	270,000	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		869.00000	853,000	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		674.00000	655,000	16.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		255.00000	238,000	16.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,455.00000	1,449,000	16.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		36.00000	32,000	16.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,425.00000	2,422,000	19.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		6.00000	5,000	19.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,420.00000	3,418,000	25.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	25.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		1.00000	1,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,782.00000	8,784,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		6.00000	5,000	29.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,787.00000	6,788,000	29.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		26.00000	23,000	28.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,807.00000	4,806,000	28.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		71.00000	64,000	25.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,852.00000	2,847,000	25.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		247.00000	231,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,028.00000	1,014,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		565.00000	544,000	16.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		346.00000	327,000	16.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,272.00000	1,263,000	15.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		53.00000	46,000	15.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,227.00000	2,224,000	18.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		8.00000	7,000	18.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,221.00000	3,218,000	23.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		2.00000	1,000	23.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,732.00000	8,734,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		7.00000	6,000	29.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,738.00000	6,739,000	29.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		27.00000	24,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,758.00000	4,757,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		73.00000	66,000	24.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,804.00000	2,799,000	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		257.00000	240,000	19.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		988.00000	973,000	19.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		591.00000	570,000	16.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		322.00000	303,000	16.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,318.00000	1,309,000	15.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		49.00000	42,000	15.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,276.00000	2,273,000	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		7.00000	6,000	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,271.00000	3,268,000	24.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		2.00000	1,000	24.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		222.00000	206,000	19.81	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,153.00000	1,139,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		1.00000	1,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,832.00000	8,834,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		6.00000	5,000	29.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,837.00000	6,838,000	29.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		26.00000	22,000	28.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,857.00000	4,855,000	28.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		69.00000	63,000	25.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,900.00000	2,896,000	25.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		238.00000	222,000	19.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,069.00000	1,055,000	19.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		540.00000	519,000	16.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		371.00000	352,000	16.55	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	6.50	Call		1,228.00000	1,218,000	15.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		59.00000	51,000	15.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,177.00000	2,174,000	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		8.00000	7,000	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,171.00000	3,168,000	23.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		2.00000	1,000	23.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		277.00000	259,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		908.00000	892,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,182.00000	8,184,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		12.00000	10,000	30.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,193.00000	6,193,000	30.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		36.00000	32,000	28.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,217.00000	4,215,000	28.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		100.00000	92,000	23.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,281.00000	2,275,000	23.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		398.00000	377,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		579.00000	560,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		940.00000	925,000	15.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		121.00000	108,000	15.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,835.00000	1,831,000	17.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		16.00000	14,000	17.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,822.00000	2,819,000	21.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		3.00000	2,000	21.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,820.00000	3,817,000	27.18	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	3.85	Put		1.00000	0,000	27.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,232.00000	8,234,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		12.00000	10,000	30.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,243.00000	6,243,000	30.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		35.00000	31,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,266.00000	4,264,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		97.00000	89,000	23.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,328.00000	2,322,000	23.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		382.00000	361,000	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		613.00000	594,000	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		904.00000	888,000	15.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		135.00000	121,000	15.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,787.00000	1,782,000	17.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		18.00000	15,000	17.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,773.00000	2,770,000	21.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		4.00000	3,000	21.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,770.00000	3,767,000	26.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	26.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,632.00000	8,634,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		7.00000	6,000	29.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,638.00000	6,639,000	29.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		29.00000	25,000	28.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,660.00000	4,658,000	28.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		77.00000	70,000	24.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,708.00000	2,703,000	24.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		645.00000	626,000	16.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		276.00000	259,000	16.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,409.00000	1,402,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		40.00000	35,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,375.00000	2,372,000	19.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		6.00000	5,000	19.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,370.00000	3,368,000	24.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	24.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,682.00000	8,684,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		7.00000	6,000	29.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,688.00000	6,689,000	29.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		28.00000	24,000	28.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,709.00000	4,707,000	28.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		75.00000	68,000	24.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,756.00000	2,751,000	24.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		267.00000	249,000	19.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		948.00000	932,000	19.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		618.00000	597,000	16.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		299.00000	280,000	16.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,363.00000	1,355,000	16.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		44.00000	38,000	16.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,326.00000	2,323,000	19.45	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	5.35	Put		7.00000	6,000	19.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,321.00000	3,318,000	24.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		2.00000	1,000	24.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		3.00000	3,000	28.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,384.00000	7,386,000	28.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		20.00000	17,000	29.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,401.00000	5,400,000	29.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		52.00000	47,000	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,433.00000	3,430,000	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		163.00000	150,000	21.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,544.00000	1,533,000	21.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,619.00000	4,617,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,588.00000	1,578,000	21.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		157.00000	145,000	21.41	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		124.00000	114,000	22.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,955.00000	1,947,000	22.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		148.00000	137,000	21.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,679.00000	1,670,000	21.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		120.00000	111,000	22.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,001.00000	1,994,000	22.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		415.00000	394,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		546.00000	527,000	17.25	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.79590	7.79780		17.36	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		500.00000	467,000	18.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		702.00000	671,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		480.00000	447,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		732.00000	701,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		489.00000	457,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		641.00000	611,000	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.32780	11.35170			6,819,335.60	602	32,508.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,698.00000	10,722,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,698.00000	8,722,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,998.00000	11,022,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,998.00000	9,022,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,498.00000	10,522,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,498.00000	8,522,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	28.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,498.00000	6,522,000	28.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	24.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,499.00000	4,523,000	24.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,348.00000	10,372,000	32.16	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	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,348.00000	8,372,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,348.00000	6,372,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		2.00000	1,000	23.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,350.00000	4,373,000	23.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,248.00000	10,272,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,248.00000	8,272,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		26.00000	21,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,274.00000	2,293,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		72.00000	63,000	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,320.00000	1,335,000	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		806.00000	780,000	12.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		54.00000	52,000	12.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,759.00000	1,734,000	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		7.00000	6,000	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,048.00000	10,072,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,048.00000	8,072,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,098.00000	10,122,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	32.16	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	14/06/2010	Foreign Exchange Future	19.45	Put		8,098.00000	8,122,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		84.00000	74,000	17.78	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,182.00000	1,196,000	17.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		277.00000	254,000	13.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		375.00000	376,000	13.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		935.00000	910,000	12.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		33.00000	32,000	12.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,907.00000	1,882,000	17.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		5.00000	4,000	17.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,548.00000	10,572,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,548.00000	6,572,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	24.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,549.00000	4,573,000	24.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,748.00000	10,772,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,748.00000	8,772,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	29.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,748.00000	6,772,000	29.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,898.00000	10,922,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,898.00000	8,922,000	32.16	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	14/06/2010	Foreign Exchange Future	12.25	Call		105.00000	92,000	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		1,003.00000	1,014,000	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		364.00000	335,000	13.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		262.00000	257,000	13.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,121.00000	1,095,000	12.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		19.00000	17,000	12.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,948.00000	10,972,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,948.00000	8,972,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		339.00000	310,000	13.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		287.00000	282,000	13.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,073.00000	1,046,000	12.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		21.00000	18,000	12.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,848.00000	10,872,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,848.00000	8,872,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		11.00000	9,000	21.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,859.00000	2,881,000	21.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		41.00000	36,000	20.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,889.00000	1,908,000	20.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		111.00000	98,000	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		959.00000	970,000	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		390.00000	362,000	13.30	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	11.20	Put		238.00000	234,000	13.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,169.00000	1,143,000	13.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		17.00000	15,000	13.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,798.00000	10,822,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	29.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,798.00000	6,822,000	29.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	24.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,799.00000	4,823,000	24.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,648.00000	10,672,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,648.00000	8,672,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,598.00000	10,622,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,598.00000	8,622,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,598.00000	6,622,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,599.00000	4,623,000	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,448.00000	10,472,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,448.00000	8,472,000	32.16	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	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	28.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,448.00000	6,472,000	28.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,449.00000	4,473,000	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		178.00000	160,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		626.00000	632,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		648.00000	621,000	13.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		96.00000	93,000	13.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,561.00000	1,536,000	15.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		9.00000	8,000	15.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,398.00000	10,422,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,398.00000	8,422,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,298.00000	10,322,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,298.00000	8,322,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		24.00000	20,000	21.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,322.00000	2,342,000	21.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		215.00000	195,000	14.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		513.00000	517,000	14.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		765.00000	739,000	12.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		63.00000	61,000	12.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	32.16	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	14/06/2010	Foreign Exchange Future	21.55	Put		10,198.00000	10,222,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,198.00000	8,222,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	29.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,698.00000	6,722,000	29.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		1.00000	0,000	26.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,699.00000	5,722,000	26.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	24.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,699.00000	4,723,000	24.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		3.00000	3,000	22.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,701.00000	3,725,000	22.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		27.00000	23,000	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,225.00000	2,245,000	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		76.00000	66,000	18.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,274.00000	1,288,000	18.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		244.00000	222,000	14.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		442.00000	444,000	14.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		848.00000	822,000	12.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		46.00000	44,000	12.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,808.00000	1,783,000	16.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		6.00000	5,000	16.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		10.00000	8,000	21.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,908.00000	2,930,000	21.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,248.00000	7,272,000	30.41	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	16.60	Call		1.00000	1,000	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,249.00000	5,273,000	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		2.00000	1,000	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,250.00000	4,273,000	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		124.00000	110,000	16.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		872.00000	882,000	16.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		447.00000	419,000	13.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		195.00000	191,000	13.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	30.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,148.00000	7,172,000	30.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		49.00000	43,000	19.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,697.00000	1,715,000	19.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		140.00000	124,000	16.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		788.00000	796,000	16.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		509.00000	481,000	13.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		157.00000	153,000	13.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,365.00000	1,339,000	14.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		13.00000	11,000	14.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	29.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,848.00000	6,872,000	29.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,848.00000	5,872,000	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,849.00000	4,873,000	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		3.00000	2,000	22.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,851.00000	3,874,000	22.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		22.00000	18,000	21.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,370.00000	2,390,000	21.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		65.00000	57,000	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,413.00000	1,429,000	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		202.00000	182,000	14.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		550.00000	554,000	14.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		725.00000	698,000	12.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		73.00000	70,000	12.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,660.00000	1,635,000	15.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		8.00000	7,000	15.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		168.00000	150,000	15.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		666.00000	672,000	15.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		611.00000	584,000	13.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		109.00000	106,000	13.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,512.00000	1,486,000	14.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		10.00000	8,000	14.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	28.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,298.00000	6,322,000	28.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		1.00000	1,000	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,299.00000	5,323,000	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		43.00000	37,000	20.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,841.00000	1,859,000	20.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		117.00000	104,000	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		915.00000	926,000	16.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,218.00000	1,192,000	13.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		16.00000	14,000	13.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	30.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,198.00000	7,222,000	30.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,199.00000	5,223,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		2.00000	1,000	23.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,200.00000	4,223,000	23.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		13.00000	11,000	21.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,711.00000	2,733,000	21.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		47.00000	41,000	20.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,745.00000	1,763,000	20.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		132.00000	117,000	16.25	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		830.00000	839,000	16.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		477.00000	449,000	13.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		175.00000	171,000	13.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,316.00000	1,290,000	13.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		14.00000	12,000	13.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	30.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,098.00000	7,122,000	30.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,098.00000	6,122,000	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		1.00000	1,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,099.00000	5,123,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		2.00000	2,000	23.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,100.00000	4,124,000	23.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		51.00000	44,000	19.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,649.00000	1,666,000	19.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		149.00000	132,000	15.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		747.00000	754,000	15.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		542.00000	514,000	13.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		140.00000	136,000	13.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,414.00000	1,388,000	14.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		12.00000	10,000	14.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		54.00000	47,000	19.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,602.00000	1,619,000	19.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		158.00000	141,000	15.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		706.00000	713,000	15.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,463.00000	1,437,000	14.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		11.00000	9,000	14.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	29.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,898.00000	6,922,000	29.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,898.00000	5,922,000	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,899.00000	4,923,000	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		2.00000	2,000	22.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,900.00000	3,924,000	22.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		62.00000	54,000	18.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,460.00000	1,476,000	18.93	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	11.75	Call		190.00000	171,000	15.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		588.00000	593,000	15.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		686.00000	659,000	12.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		84.00000	81,000	12.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,610.00000	1,585,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		8.00000	7,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		21.00000	17,000	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,419.00000	2,439,000	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	28.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,648.00000	6,672,000	28.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		1.00000	0,000	26.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,649.00000	5,672,000	26.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	24.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,649.00000	4,673,000	24.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		3.00000	3,000	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,651.00000	3,675,000	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		32.00000	26,000	21.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,130.00000	2,148,000	21.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,398.00000	6,422,000	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		1.00000	1,000	26.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,399.00000	5,423,000	26.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	23.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,399.00000	4,423,000	23.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		5.00000	4,000	22.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,403.00000	3,426,000	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		39.00000	34,000	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,937.00000	1,956,000	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	27.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,198.00000	6,222,000	27.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		315.00000	290,000	13.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		313.00000	312,000	13.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,025.00000	1,000,000	12.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		23.00000	22,000	12.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,007.00000	1,982,000	17.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		5.00000	4,000	17.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,048.00000	6,072,000	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,049.00000	5,073,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		8.00000	7,000	22.11	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,056.00000	3,079,000	22.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		296.00000	271,000	13.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		344.00000	343,000	13.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		979.00000	955,000	12.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		27.00000	27,000	12.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		1.00000	1,000	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,149.00000	5,173,000	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		2.00000	1,000	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,150.00000	4,173,000	23.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		7.00000	6,000	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,155.00000	3,178,000	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		29.00000	25,000	21.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,177.00000	2,197,000	21.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		80.00000	70,000	17.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,228.00000	1,242,000	17.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		260.00000	237,000	14.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		408.00000	409,000	14.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		891.00000	866,000	12.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		39.00000	38,000	12.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,858.00000	1,833,000	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		6.00000	5,000	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,548.00000	8,572,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	29.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,048.00000	7,072,000	29.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		1.00000	0,000	26.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,549.00000	5,572,000	26.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		2.00000	2,000	23.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,050.00000	4,074,000	23.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		17.00000	14,000	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,565.00000	2,586,000	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		89.00000	78,000	17.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,137.00000	1,150,000	17.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		576.00000	548,000	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	10.90	Put		124.00000	120,000	13.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,957.00000	1,932,000	17.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		5.00000	4,000	17.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,452.00000	3,428,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		14.00000	12,000	21.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,662.00000	2,684,000	21.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,798.00000	8,822,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	30.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,298.00000	7,322,000	30.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		1.00000	0,000	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,799.00000	5,822,000	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		2.00000	1,000	23.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,300.00000	4,323,000	23.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		12.00000	9,000	21.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,810.00000	2,831,000	21.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		68.00000	60,000	18.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,366.00000	1,382,000	18.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		418.00000	389,000	13.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		216.00000	211,000	13.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,709.00000	1,684,000	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		7.00000	6,000	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,202.00000	3,178,000	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	22.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,248.00000	9,272,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	31.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,748.00000	7,772,000	31.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	27.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,248.00000	6,272,000	27.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,749.00000	4,773,000	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		6.00000	5,000	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,254.00000	3,277,000	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		45.00000	39,000	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,793.00000	1,811,000	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		229.00000	208,000	14.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		477.00000	480,000	14.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,267.00000	1,241,000	13.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		15.00000	13,000	13.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,753.00000	2,729,000	21.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1.00000	1,000	21.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	29.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,948.00000	6,972,000	29.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,948.00000	5,972,000	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,949.00000	4,973,000	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		2.00000	2,000	22.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,950.00000	3,974,000	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		9.00000	8,000	22.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,957.00000	2,980,000	22.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		19.00000	16,000	21.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,467.00000	2,488,000	21.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		38.00000	33,000	21.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,986.00000	2,005,000	21.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		59.00000	51,000	19.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,507.00000	1,523,000	19.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		99.00000	87,000	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,047.00000	1,059,000	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		13.00000	10,000	21.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,761.00000	2,782,000	21.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	29.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,998.00000	7,022,000	29.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,998.00000	6,022,000	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,999.00000	5,023,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		2.00000	2,000	23.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,000.00000	4,024,000	23.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		18.00000	15,000	21.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,516.00000	2,537,000	21.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		36.00000	31,000	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,034.00000	2,053,000	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	12.85	Call		56.00000	49,000	19.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,554.00000	1,571,000	19.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		94.00000	82,000	17.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,092.00000	1,104,000	17.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		16.00000	13,000	21.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,614.00000	2,635,000	21.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	27.66	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,148.00000	6,172,000	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		34.00000	28,000	21.14	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,082.00000	2,100,000	21.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		9.00000	7,000	22.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,007.00000	3,029,000	22.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,448.00000	9,472,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	30.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,448.00000	7,472,000	30.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		1.00000	1,000	26.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,449.00000	5,473,000	26.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		5.00000	4,000	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,453.00000	3,476,000	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,554.00000	2,529,000	20.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		2.00000	1,000	20.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,348.00000	9,372,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	30.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,348.00000	7,372,000	30.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		1.00000	1,000	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,349.00000	5,373,000	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		5.00000	4,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,353.00000	3,376,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,653.00000	2,629,000	20.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1.00000	1,000	20.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,398.00000	9,422,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	30.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,398.00000	7,422,000	30.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,604.00000	2,579,000	20.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		2.00000	1,000	20.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,648.00000	9,672,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	31.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,648.00000	7,672,000	31.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,354.00000	2,330,000	19.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		2.00000	2,000	19.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,748.00000	9,772,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		1.00000	0,000	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,749.00000	5,772,000	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		3.00000	2,000	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,751.00000	3,774,000	22.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,255.00000	2,230,000	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		3.00000	2,000	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,698.00000	9,722,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	31.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,698.00000	7,722,000	31.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,305.00000	2,280,000	18.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		3.00000	2,000	18.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,798.00000	9,822,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	31.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,798.00000	7,822,000	31.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		3.00000	2,000	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,801.00000	3,824,000	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,205.00000	2,181,000	18.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		3.00000	3,000	18.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,948.00000	9,972,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,948.00000	7,972,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,056.00000	2,032,000	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		4.00000	4,000	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,998.00000	10,022,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	32.16	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	14/06/2010	Foreign Exchange Future	19.35	Put		7,998.00000	8,022,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,898.00000	9,922,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	32.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,898.00000	7,922,000	32.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,106.00000	2,081,000	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		4.00000	3,000	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,198.00000	9,222,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		7.00000	5,000	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,205.00000	3,227,000	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,803.00000	2,779,000	21.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1.00000	1,000	21.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,156.00000	2,131,000	18.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		4.00000	3,000	18.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,152.00000	3,128,000	22.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	22.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,302.00000	3,278,000	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,102.00000	3,078,000	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,498.00000	9,522,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	31.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,498.00000	7,522,000	31.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		1.00000	1,000	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,499.00000	5,523,000	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		4.00000	3,000	22.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,502.00000	3,525,000	22.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,504.00000	2,480,000	19.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		2.00000	2,000	19.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,298.00000	9,322,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		6.00000	5,000	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,304.00000	3,327,000	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,703.00000	2,679,000	20.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1.00000	1,000	20.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,003.00000	2,979,000	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	1,000	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,048.00000	9,072,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,953.00000	2,929,000	21.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	21.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,548.00000	9,572,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	31.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,548.00000	7,572,000	31.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		4.00000	3,000	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,552.00000	3,575,000	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,454.00000	2,430,000	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	14/06/2010	Foreign Exchange Future	8.90	Put		2.00000	2,000	19.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,148.00000	10,172,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,148.00000	8,172,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,598.00000	9,622,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,598.00000	7,622,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		1.00000	0,000	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,599.00000	5,622,000	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		4.00000	3,000	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,602.00000	3,625,000	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,404.00000	2,380,000	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		2.00000	2,000	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,848.00000	9,872,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	31.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,848.00000	7,872,000	31.91	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.51690	11.53950		14.75	0.00	0	2,525.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		192.00000	185,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		1,383.00000	1,398,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		182.00000	200,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		1,423.00000	1,463,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		202.00000	191,000	18.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,343.00000	1,374,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		188.00000	181,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,399.00000	1,414,000	18.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.70540	11.72800		15.54	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.51	Call		755.00000	741,000	16.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.51	Put		534.00000	542,000	16.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08200	0.08190		23.63	0.00	0	1,364.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		423.00000	412,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		233.00000	212,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		136.00000	124,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		946.00000	924,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,204.00000	1,213,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		14.00000	13,000	19.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08350	0.08340		24.16	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		561.00000	518,000	21.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		511.00000	458,000	21.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.12850	10.19670		12.11	15,770,074.50	1,557	27,308.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		15.00000	10,000	18.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,918.00000	1,982,000	18.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		19.00000	14,000	18.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,722.00000	1,786,000	18.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		17.00000	12,000	18.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,820.00000	1,884,000	18.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	33.07	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	19.30	Put		9,103.00000	9,172,000	33.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	30.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,103.00000	7,172,000	30.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	25.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,103.00000	5,172,000	25.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		2.00000	1,000	20.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,105.00000	3,173,000	20.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		43.00000	32,000	16.11	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,146.00000	1,204,000	16.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		211.00000	179,000	12.77	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		314.00000	351,000	12.77	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		912.00000	850,000	12.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		15.00000	22,000	12.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,898.00000	1,830,000	16.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		1.00000	2,000	16.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,897.00000	2,829,000	19.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	1,000	19.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	33.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,403.00000	9,472,000	33.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	31.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,403.00000	7,472,000	31.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	26.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,403.00000	5,472,000	26.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	1,000	21.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,404.00000	3,473,000	21.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		28.00000	20,000	17.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,431.00000	1,492,000	17.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		128.00000	105,000	13.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		531.00000	577,000	13.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		647.00000	590,000	12.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		50.00000	62,000	12.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,599.00000	1,532,000	15.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	4,000	15.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,597.00000	2,529,000	18.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	1,000	18.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	33.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,503.00000	9,572,000	33.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	32.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,503.00000	7,572,000	32.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	26.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,503.00000	5,572,000	26.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	21.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,504.00000	3,573,000	21.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		25.00000	18,000	17.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,528.00000	1,590,000	17.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		108.00000	88,000	14.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		611.00000	660,000	14.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		566.00000	511,000	12.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		69.00000	83,000	12.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,500.00000	1,433,000	14.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		3.00000	5,000	14.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,497.00000	2,429,000	18.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	1,000	18.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	33.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,153.00000	9,222,000	33.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	31.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,153.00000	7,222,000	31.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	25.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,153.00000	5,222,000	25.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		2.00000	1,000	20.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,155.00000	3,223,000	20.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		40.00000	30,000	16.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,193.00000	1,252,000	16.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		194.00000	164,000	12.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		347.00000	386,000	12.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		866.00000	805,000	12.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		19.00000	27,000	12.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,848.00000	1,780,000	16.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	2,000	16.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,847.00000	2,779,000	19.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	1,000	19.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	33.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,203.00000	9,272,000	33.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,203.00000	7,272,000	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
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	25.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,203.00000	5,272,000	25.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		2.00000	1,000	20.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,205.00000	3,273,000	20.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		37.00000	28,000	16.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,240.00000	1,300,000	16.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		179.00000	150,000	13.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		382.00000	422,000	13.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		821.00000	760,000	12.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		24.00000	32,000	12.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,799.00000	1,731,000	16.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	3,000	16.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,797.00000	2,729,000	19.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	1,000	19.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	33.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,353.00000	9,422,000	33.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	31.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,353.00000	7,422,000	31.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	26.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,353.00000	5,422,000	26.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		1.00000	1,000	21.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,354.00000	3,423,000	21.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		30.00000	22,000	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,383.00000	1,444,000	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		139.00000	115,000	13.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		492.00000	537,000	13.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		689.00000	631,000	12.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		42.00000	53,000	12.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,649.00000	1,581,000	15.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	3,000	15.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,647.00000	2,579,000	18.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	1,000	18.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	33.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,253.00000	9,322,000	33.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	31.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,253.00000	7,322,000	31.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	25.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,253.00000	5,322,000	25.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	1,000	21.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,254.00000	3,323,000	21.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		34.00000	26,000	16.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,287.00000	1,348,000	16.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		164.00000	137,000	13.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		417.00000	459,000	13.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		776.00000	716,000	12.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		29.00000	38,000	12.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,749.00000	1,681,000	15.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		2.00000	3,000	15.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,747.00000	2,679,000	19.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	1,000	19.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	33.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,303.00000	9,372,000	33.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	31.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,303.00000	7,372,000	31.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	26.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,303.00000	5,372,000	26.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		1.00000	1,000	21.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,304.00000	3,373,000	21.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		32.00000	24,000	16.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,335.00000	1,396,000	16.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		151.00000	125,000	13.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		454.00000	497,000	13.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		732.00000	673,000	12.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		35.00000	45,000	12.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,699.00000	1,631,000	15.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		2.00000	3,000	15.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,697.00000	2,629,000	19.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	1,000	19.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,653.00000	9,722,000	33.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,653.00000	7,722,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	27.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,653.00000	5,722,000	27.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	21.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,654.00000	3,723,000	21.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		20.00000	14,000	17.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,673.00000	1,736,000	17.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		85.00000	68,000	14.61	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		738.00000	790,000	14.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		456.00000	404,000	12.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		109.00000	126,000	12.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,351.00000	1,284,000	13.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		4.00000	6,000	13.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,347.00000	2,279,000	18.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	1,000	18.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	33.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,603.00000	9,672,000	33.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	32.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,603.00000	7,672,000	32.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	26.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,603.00000	5,672,000	26.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	21.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,604.00000	3,673,000	21.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		22.00000	15,000	17.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,625.00000	1,687,000	17.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		92.00000	74,000	14.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		695.00000	746,000	14.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		491.00000	438,000	12.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		94.00000	110,000	12.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,401.00000	1,333,000	14.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		4.00000	5,000	14.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,397.00000	2,329,000	18.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	1,000	18.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,703.00000	9,772,000	33.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	32.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,703.00000	7,772,000	32.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	27.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,703.00000	5,772,000	27.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	21.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,704.00000	3,773,000	21.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		78.00000	62,000	14.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		781.00000	834,000	14.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		421.00000	370,000	12.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		124.00000	142,000	12.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,302.00000	1,235,000	13.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		5.00000	7,000	13.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,297.00000	2,229,000	18.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	1,000	18.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,753.00000	9,822,000	33.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	32.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,753.00000	7,822,000	32.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	27.36	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	15.95	Put		5,753.00000	5,822,000	27.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	21.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,754.00000	3,823,000	21.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		18.00000	13,000	18.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,771.00000	1,835,000	18.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		72.00000	57,000	14.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		825.00000	879,000	14.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		389.00000	339,000	12.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		142.00000	161,000	12.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,252.00000	1,185,000	13.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		5.00000	7,000	13.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,247.00000	2,179,000	17.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	1,000	17.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	33.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,553.00000	9,622,000	33.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	32.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,553.00000	7,622,000	32.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	26.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,553.00000	5,622,000	26.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	21.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,554.00000	3,623,000	21.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		23.00000	17,000	17.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,576.00000	1,639,000	17.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		100.00000	80,000	14.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		653.00000	702,000	14.28	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	14/06/2010	Foreign Exchange Future	9.75	Call		528.00000	474,000	12.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		81.00000	96,000	12.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,450.00000	1,383,000	14.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		3.00000	5,000	14.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,447.00000	2,379,000	18.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	1,000	18.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,803.00000	9,872,000	33.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	32.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,803.00000	7,872,000	32.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	27.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,803.00000	5,872,000	27.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		1.00000	0,000	21.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,804.00000	3,872,000	21.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		67.00000	52,000	15.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		870.00000	924,000	15.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		358.00000	309,000	12.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		161.00000	181,000	12.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,203.00000	1,136,000	13.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		6.00000	8,000	13.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,197.00000	2,129,000	17.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		0.00000	1,000	17.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	33.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,953.00000	10,022,000	33.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	33.07	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	18.15	Put		7,953.00000	8,022,000	33.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	27.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,953.00000	6,022,000	27.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	22.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,953.00000	4,022,000	22.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		14.00000	10,000	18.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,967.00000	2,032,000	18.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		53.00000	41,000	15.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,006.00000	1,063,000	15.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		274.00000	233,000	12.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		227.00000	255,000	12.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,056.00000	991,000	12.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		9.00000	13,000	12.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,048.00000	1,980,000	17.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	2,000	17.34	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.30030	10.36840		13.75	5,253,153.00	510	2,688.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		132.00000	117,000	17.95	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,429.00000	1,482,000	17.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.47020	10.53980		14.54	0.00	0	1,950.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		4.00000	1,000	24.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,664.00000	9,731,000	24.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		13.00000	4,000	24.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,673.00000	7,734,000	24.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		33.00000	26,000	25.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,693.00000	5,756,000	25.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		75.00000	67,000	23.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,735.00000	3,797,000	23.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		192.00000	175,000	19.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,852.00000	1,905,000	19.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		342.00000	315,000	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,002.00000	1,045,000	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		697.00000	650,000	14.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		357.00000	380,000	14.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,408.00000	1,346,000	13.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		68.00000	76,000	13.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,353.00000	2,287,000	15.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		13.00000	17,000	15.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		207.00000	190,000	18.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,717.00000	1,770,000	18.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		4.00000	1,000	24.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,714.00000	9,781,000	24.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		13.00000	4,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,723.00000	7,784,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		32.00000	26,000	25.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,742.00000	5,806,000	25.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		73.00000	65,000	23.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,783.00000	3,845,000	23.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		187.00000	171,000	19.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,897.00000	1,951,000	19.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		331.00000	305,000	16.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,041.00000	1,085,000	16.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		671.00000	624,000	14.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		381.00000	404,000	14.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,364.00000	1,303,000	13.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		74.00000	83,000	13.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,304.00000	2,237,000	15.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		14.00000	17,000	15.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		2.00000	0,000	24.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,412.00000	10,480,000	24.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		8.00000	2,000	24.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,418.00000	8,482,000	24.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		24.00000	15,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,434.00000	6,495,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		55.00000	47,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,465.00000	4,527,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		131.00000	118,000	20.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,541.00000	2,598,000	20.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		219.00000	200,000	18.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,629.00000	1,680,000	18.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		404.00000	373,000	15.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		814.00000	853,000	15.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		840.00000	789,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		250.00000	269,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,632.00000	1,571,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		42.00000	51,000	13.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		2.00000	0,000	24.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,312.00000	10,380,000	24.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		9.00000	2,000	24.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,319.00000	8,382,000	24.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		25.00000	16,000	25.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,335.00000	6,396,000	25.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		57.00000	49,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,367.00000	4,429,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		138.00000	124,000	20.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,448.00000	2,504,000	20.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		231.00000	212,000	18.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,541.00000	1,592,000	18.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		432.00000	399,000	15.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		742.00000	779,000	15.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		903.00000	850,000	13.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		213.00000	230,000	13.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,725.00000	1,663,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		35.00000	43,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		4.00000	1,000	24.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,464.00000	9,531,000	24.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		14.00000	5,000	24.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,474.00000	7,535,000	24.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		35.00000	29,000	25.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,495.00000	5,559,000	25.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		81.00000	72,000	22.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,541.00000	3,602,000	22.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		213.00000	195,000	18.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,673.00000	1,725,000	18.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		390.00000	360,000	15.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		850.00000	890,000	15.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		809.00000	759,000	13.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		269.00000	289,000	13.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,587.00000	1,525,000	13.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		47.00000	55,000	13.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,551.00000	2,484,000	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		11.00000	14,000	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		4.00000	1,000	24.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,564.00000	9,631,000	24.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		13.00000	4,000	24.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,573.00000	7,634,000	24.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		34.00000	27,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,594.00000	5,657,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		78.00000	69,000	22.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,638.00000	3,699,000	22.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		202.00000	185,000	18.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,762.00000	1,815,000	18.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		365.00000	337,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		925.00000	967,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		751.00000	703,000	14.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		311.00000	333,000	14.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,497.00000	1,435,000	13.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		57.00000	65,000	13.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,452.00000	2,385,000	15.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		12.00000	15,000	15.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		3.00000	1,000	24.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,863.00000	9,931,000	24.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		12.00000	3,000	24.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,872.00000	7,933,000	24.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		30.00000	24,000	25.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,890.00000	5,954,000	25.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		69.00000	62,000	23.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,929.00000	3,992,000	23.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		173.00000	158,000	19.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,033.00000	2,088,000	19.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		301.00000	277,000	17.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,161.00000	1,207,000	17.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		598.00000	554,000	14.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		458.00000	484,000	14.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,236.00000	1,174,000	13.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		96.00000	104,000	13.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,156.00000	2,090,000	14.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		16.00000	20,000	14.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		3.00000	0,000	24.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,013.00000	10,080,000	24.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		11.00000	3,000	24.18	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	18.55	Put		8,021.00000	8,083,000	24.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		29.00000	21,000	25.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,039.00000	6,101,000	25.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		66.00000	57,000	23.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,076.00000	4,137,000	23.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		162.00000	146,000	19.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,172.00000	2,226,000	19.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		275.00000	253,000	17.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,285.00000	1,333,000	17.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		532.00000	494,000	14.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		542.00000	574,000	14.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,113.00000	1,056,000	13.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		123.00000	136,000	13.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,008.00000	1,945,000	14.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		18.00000	25,000	14.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		5.00000	1,000	24.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,315.00000	9,381,000	24.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		15.00000	6,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,325.00000	7,386,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		37.00000	30,000	25.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,347.00000	5,410,000	25.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		86.00000	77,000	22.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,396.00000	3,457,000	22.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,699.00000	2,632,000	16.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		9.00000	12,000	16.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		5.00000	1,000	24.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,365.00000	9,431,000	24.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		15.00000	5,000	24.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,375.00000	7,435,000	24.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		37.00000	30,000	25.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,397.00000	5,460,000	25.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		84.00000	75,000	22.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,444.00000	3,505,000	22.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		225.00000	206,000	18.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,585.00000	1,636,000	18.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		417.00000	386,000	15.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		777.00000	816,000	15.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		871.00000	819,000	13.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		231.00000	249,000	13.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,678.00000	1,617,000	13.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		38.00000	47,000	13.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,650.00000	2,583,000	16.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		10.00000	13,000	16.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		4.00000	1,000	24.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,414.00000	9,481,000	24.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		14.00000	5,000	24.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,424.00000	7,485,000	24.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		36.00000	29,000	25.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,446.00000	5,509,000	25.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		83.00000	74,000	22.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,493.00000	3,554,000	22.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,600.00000	2,533,000	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		10.00000	13,000	16.56	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			337.47700	337.07500			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			310.93600	310.60600			1,029,198,160.00	331	1,142.00
ALBI	On	05/08/2010	Index Future			311.03900	310.71100			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.76160	6.77930		11.58	0.00	0	9,588.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	40.48	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,821.00000	7,838,000	40.48	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	36.52	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,821.00000	5,838,000	36.52	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	28.21	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,821.00000	3,838,000	28.21	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2.00000	2,000	19.77	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,823.00000	1,840,000	19.77	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		276.00000	253,000	12.14	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		97.00000	91,000	12.14	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,181.00000	1,163,000	16.25	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		2.00000	1,000	16.25	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,179.00000	2,162,000	20.64	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	20.64	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,179.00000	3,162,000	16.81	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	16.81	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		4,179.00000	4,162,000	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	40.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,771.00000	7,788,000	40.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	36.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,771.00000	5,788,000	36.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	28.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,771.00000	3,788,000	28.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		2.00000	2,000	19.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,773.00000	1,790,000	19.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		312.00000	288,000	12.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		83.00000	76,000	12.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,231.00000	1,213,000	16.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		2.00000	1,000	16.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,229.00000	2,212,000	20.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	20.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,229.00000	3,212,000	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,229.00000	4,212,000	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	40.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,721.00000	7,738,000	40.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	36.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,721.00000	5,738,000	36.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		0.00000	0,000	27.79	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		3,721.00000	3,738,000	27.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		3.00000	2,000	19.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,724.00000	1,740,000	19.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		349.00000	326,000	12.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		70.00000	64,000	12.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,281.00000	1,263,000	16.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		2.00000	1,000	16.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,279.00000	2,262,000	20.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	20.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,279.00000	3,262,000	16.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	16.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,279.00000	4,262,000	16.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	16.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		211.00000	188,000	11.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		132.00000	126,000	11.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	40.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		8,071.00000	8,088,000	40.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	37.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		6,071.00000	6,088,000	37.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	29.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		4,071.00000	4,088,000	29.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		1.00000	1,000	20.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,072.00000	2,089,000	20.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		140.00000	120,000	12.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		211.00000	208,000	12.02	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		935.00000	916,000	14.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		6.00000	4,000	14.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,929.00000	1,912,000	20.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	20.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,929.00000	2,912,000	17.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	17.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,929.00000	3,912,000	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	40.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,971.00000	7,988,000	40.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	37.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,971.00000	5,988,000	37.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	28.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,971.00000	3,988,000	28.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		2.00000	1,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,973.00000	1,989,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		182.00000	159,000	11.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		153.00000	147,000	11.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,033.00000	1,014,000	15.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		4.00000	2,000	15.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,029.00000	2,012,000	21.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	21.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,029.00000	3,012,000	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,029.00000	4,012,000	16.81	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	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	40.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,121.00000	8,138,000	40.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	37.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,121.00000	6,138,000	37.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	29.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,121.00000	4,138,000	29.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		1.00000	1,000	21.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,122.00000	2,139,000	21.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		123.00000	104,000	12.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		244.00000	242,000	12.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		886.00000	867,000	14.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		7.00000	5,000	14.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,880.00000	1,862,000	20.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		1.00000	0,000	20.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,879.00000	2,862,000	17.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	17.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,879.00000	3,862,000	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	40.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		8,021.00000	8,038,000	40.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	37.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		6,021.00000	6,038,000	37.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	29.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		4,021.00000	4,038,000	29.05	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	8.80	Call		2.00000	1,000	20.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		2,023.00000	2,039,000	20.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		160.00000	138,000	11.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		181.00000	176,000	11.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		984.00000	965,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		5.00000	3,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		1,979.00000	1,962,000	21.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	21.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		2,979.00000	2,962,000	17.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	17.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		3,979.00000	3,962,000	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	40.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,871.00000	7,888,000	40.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	36.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,871.00000	5,888,000	36.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	28.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,871.00000	3,888,000	28.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		2.00000	1,000	19.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,873.00000	1,889,000	19.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		242.00000	219,000	11.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		113.00000	107,000	11.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,132.00000	1,113,000	15.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		3.00000	1,000	15.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,129.00000	2,112,000	20.86	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	20.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,129.00000	3,112,000	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,129.00000	4,112,000	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	40.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,371.00000	8,388,000	40.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	37.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,371.00000	6,388,000	37.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	30.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,371.00000	4,388,000	30.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		1.00000	1,000	22.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,372.00000	2,389,000	22.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		63.00000	50,000	13.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		434.00000	438,000	13.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		649.00000	628,000	13.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		20.00000	16,000	13.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,630.00000	1,612,000	18.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		1.00000	0,000	18.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,629.00000	2,612,000	18.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	18.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,629.00000	3,612,000	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	40.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,321.00000	8,338,000	40.75	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	37.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,321.00000	6,338,000	37.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	30.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,321.00000	4,338,000	30.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		1.00000	1,000	21.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,322.00000	2,339,000	21.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		72.00000	58,000	13.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		393.00000	396,000	13.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		695.00000	675,000	14.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		16.00000	13,000	14.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,680.00000	1,662,000	19.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		1.00000	0,000	19.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,679.00000	2,662,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,679.00000	3,662,000	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	40.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,221.00000	8,238,000	40.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	37.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,221.00000	6,238,000	37.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	29.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,221.00000	4,238,000	29.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		1.00000	1,000	21.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,222.00000	2,239,000	21.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		94.00000	78,000	12.68	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	7.00	Put		315.00000	316,000	12.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		790.00000	770,000	14.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		11.00000	8,000	14.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		1,780.00000	1,762,000	19.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	19.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,779.00000	2,762,000	17.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	17.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,779.00000	3,762,000	16.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	16.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	40.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,171.00000	8,188,000	40.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	37.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,171.00000	6,188,000	37.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	29.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,171.00000	4,188,000	29.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		1.00000	1,000	21.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,172.00000	2,189,000	21.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		108.00000	90,000	12.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		279.00000	278,000	12.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		838.00000	818,000	14.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		9.00000	6,000	14.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,830.00000	1,812,000	20.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	20.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,829.00000	2,812,000	17.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	17.71	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		3,829.00000	3,812,000	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	40.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,421.00000	8,438,000	40.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	37.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,421.00000	6,438,000	37.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	30.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,421.00000	4,438,000	30.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		1.00000	1,000	22.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,422.00000	2,439,000	22.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		55.00000	43,000	13.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		476.00000	481,000	13.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		603.00000	582,000	13.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		24.00000	20,000	13.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,580.00000	1,562,000	18.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		1.00000	0,000	18.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,579.00000	2,562,000	18.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	18.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,579.00000	3,562,000	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	40.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,271.00000	8,288,000	40.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	37.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,271.00000	6,288,000	37.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	30.08	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,271.00000	4,288,000	30.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		1.00000	1,000	21.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,272.00000	2,289,000	21.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		82.00000	67,000	12.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		353.00000	355,000	12.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		742.00000	722,000	14.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		13.00000	10,000	14.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,730.00000	1,712,000	19.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		1.00000	0,000	19.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,729.00000	2,712,000	18.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	18.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,729.00000	3,712,000	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	40.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,471.00000	8,488,000	40.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	38.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,471.00000	6,488,000	38.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	30.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,471.00000	4,488,000	30.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		1.00000	1,000	22.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,472.00000	2,489,000	22.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		48.00000	37,000	13.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		519.00000	525,000	13.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		558.00000	536,000	13.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		29.00000	24,000	13.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,530.00000	1,512,000	18.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	18.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,529.00000	2,512,000	19.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	19.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,529.00000	3,512,000	16.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	16.81	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.80520	6.82190		13.20	20,415.60	3	4,490.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		251.00000	214,000	13.68	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		336.00000	316,000	13.68	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.84250	6.85940		14.08	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.83	Call		367.00000	334,000	14.06	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.83	Put		342.00000	326,000	14.06	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.51540	7.31480		12.86	0.00	0	1,370.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		191.00000	316,000	13.00	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		176.00000	101,000	13.00	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		165.00000	283,000	12.97	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		200.00000	118,000	12.97	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		219.00000	350,000	13.04	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		154.00000	85,000	13.04	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.89710	7.15790		14.63	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.33	Call		185.00000	651,000	13.28	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.33	Put		358.00000	85,000	13.28	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			135.83600	135.03500			0.00	0	2.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	06/05/2010			312.36200	312.03000		6.80	0.00	0	322.00
GOVI	On	06/05/2010	309.80	Call		43,639.00000	45,416,000	6.80	0.00	0	0.00
GOVI	On	06/05/2010	309.80	Put		21,339.00000	19,796,000	6.80	0.00	0	0.00
GOVI	On	05/08/2010			318.05900	317.72200		6.57	0.00	0	0.00
GOVI	On	05/08/2010	315.60	Call		62,854.00000	64,623,000	6.57	0.00	0	0.00
GOVI	On	05/08/2010	315.60	Put		41,634.00000	40,033,000	6.57	0.00	0	0.00
GVIX	On	01/01/2029			110.00000	110.00000			0.00	0	0.00
ILBI	On	06/05/2010			361.82800	362.07900			0.00	0	433.00
J153	On	31/08/2010			6.89407	6.91238		15.00	0.00	0	0.00
J157	On	15/09/2015			8.82200	8.76200		15.00	0.00	0	0.00
J186	On	21/12/2026			8.68300	8.59300		15.00	0.00	0	0.00
J201	On	22/12/2014			8.65500	8.60600		15.00	0.00	0	0.00
J203	On	15/09/2017			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	06/05/2010			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	21/04/2010			7.02500	7.02700			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	19/05/2010	Jibar Tradeable Future			6.98500	6.99200			0.00	0	0.00
JIBAR FOn	15/06/2010	Jibar Tradeable Future			6.99500	7.00700			0.00	0	0.00
JIBAR FOn	21/07/2010	Jibar Tradeable Future			7.01500	7.02300			0.00	0	0.00
JIBAR FOn	18/08/2010	Jibar Tradeable Future			7.03500	7.04200			0.00	0	0.00
JIBAR FOn	15/09/2010	Jibar Tradeable Future			7.02500	7.04300			0.00	0	0.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			7.15500	7.15300			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			7.34000	7.32800			0.00	0	5,000.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			7.55000	7.58000			0.00	0	5,000.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			7.91000	7.93000			0.00	0	3,000.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			8.22000	8.23300			0.00	0	7,500.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			8.28000	8.23300			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	05/08/2010	JNOTE	7.50	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
OTH1	On	06/05/2010	Index Future			302.78800	302.47000			0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.34600	7.38100		4.50	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		249.00000	278,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		96.00000	80,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		443.00000	467,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		226.00000	205,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		210.00000	235,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		121.00000	101,000	1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.20700	8.21800		4.50	0.00	0	6,883.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,650.00000	1,684,000	4.34	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		292.00000	273,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.26400	8.27600		4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,706.00000	2,743,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		536.00000	518,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		1,910.00000	1,940,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		878.00000	853,000	4.25	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,606.00000	3,649,000	4.43	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	9.00	Put		312.00000	299,000	4.43	0.00	0	500.00
R157	On	05/08/2010	Bond Future	8.25	Put		1,383.00000	1,351,000	4.21	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,263.00000	1,286,000	4.21	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.29700	8.30900		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,389.00000	2,415,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		1,548.00000	1,521,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,513.00000	2,541,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		1,454.00000	1,429,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,268.00000	2,293,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		1,647.00000	1,619,000	5.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			8.97900	9.00000		10.00	0.00	0	19,296.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,580.00000	1,665,000	9.16	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		1,580.00000	1,468,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.02400	9.04600		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,824.00000	3,940,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		1,965.00000	1,878,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,621.00000	1,685,000	9.79	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		4,402.00000	4,263,000	9.79	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,994.00000	7,153,000	10.47	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		770.00000	726,000	10.47	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		8,775.00000	8,949,000	10.74	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		466.00000	437,000	10.74	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			9.05500	9.07700		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,857.00000	4,965,000	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	9.25	Put		3,296.00000	3,203,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		5,103.00000	5,215,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		3,096.00000	3,008,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,253.00000	4,359,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		3,140.00000	3,045,000	10.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.20600	8.22700		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,278.00000	1,334,000	4.06	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		241.00000	217,000	4.06	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.25600	8.27900		4.50	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,850.00000	2,917,000	4.42	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		268.00000	251,000	4.42	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.27400	8.29900		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,705.00000	1,754,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		1,012.00000	975,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,806.00000	1,856,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		942.00000	905,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,608.00000	1,655,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1,087.00000	1,047,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.69400	8.71500		6.50	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,834.00000	1,911,000	6.25	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		349.00000	316,000	6.25	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.74800	8.77000		6.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,067.00000	3,146,000	6.38	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		651.00000	618,000	6.38	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			8.78500	8.80900		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,417.00000	3,493,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		1,255.00000	1,211,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,575.00000	3,652,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		1,171.00000	1,129,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,263.00000	3,337,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		1,343.00000	1,297,000	7.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.76400	8.77500		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,752.00000	1,789,000	6.75	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		463.00000	436,000	6.75	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.50	Call		4,131.00000	4,189,000	7.06	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Put		56.00000	50,000	7.06	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		1,977.00000	1,922,000	6.61	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		370.00000	379,000	6.61	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.81800	8.83000		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,156.00000	3,199,000	7.41	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		822.00000	797,000	7.41	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.85200	8.86400		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,661.00000	3,699,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		1,560.00000	1,532,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,830.00000	3,869,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1,461.00000	1,434,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,497.00000	3,533,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,665.00000	1,634,000	8.00	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			8.24500	8.26700		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,556.00000	1,613,000	3.56	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		85.00000	74,000	3.56	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.31300	8.33600		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,130.00000	2,182,000	3.64	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		237.00000	223,000	3.64	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.33500	8.36100		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,466.00000	1,503,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1,091.00000	1,057,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,540.00000	1,578,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		1,030.00000	998,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,395.00000	1,430,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1,155.00000	1,119,000	4.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.88400	8.91600		8.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,272.00000	2,417,000	7.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		314.00000	269,000	7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.93900	8.97200		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,724.00000	3,865,000	8.42	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		715.00000	663,000	8.42	0.00	0	0.00
R207	On	04/11/2010	Bond Future			8.97300	9.00600		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,348.00000	3,456,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,966.00000	1,885,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,509.00000	3,621,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,847.00000	1,770,000	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
R207	On	04/11/2010	Bond Future	9.20	Call		3,190.00000	3,295,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		2,089.00000	2,005,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future			8.95100	8.96100		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,164.00000	2,202,000	8.50	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		408.00000	384,000	8.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.00100	9.01200		9.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,683.00000	3,727,000	8.93	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		793.00000	770,000	8.93	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.03600	9.04800		9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,337.00000	3,374,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		2,143.00000	2,108,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,502.00000	3,539,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		2,016.00000	1,981,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,910.00000	2,946,000	9.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		2,010.00000	1,974,000	9.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.92100	8.93100		13.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		252.00000	256,000	11.90	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		3,743.00000	3,669,000	11.90	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.95400	8.96500		13.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,584.00000	1,611,000	12.39	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,280.00000	3,222,000	12.39	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.97600	8.98700		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,319.00000	3,356,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		3,219.00000	3,171,000	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	9.05	Call	3,507.00000	3,546,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put	3,024.00000	2,979,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call	3,136.00000	3,172,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put	3,422.00000	3,373,000	14.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			308.54400	308.20200		0.00	0	100.00
Total for Derivatives :									1,107,054,920.70	9,733	672,225.00

i-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900		0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200		0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.32500	7.36000		0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.16500	8.18000		0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.95000	8.97000		0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.17000	8.19000		0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.66000	8.67500		0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.72500	8.74000		0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.20000	8.22000		0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.85000	8.88000		0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.92000	8.93000		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 31/03/2036 Spot Bond			8.89500	8.91500			0.00	0	0.00
Total for j-Bonds :							0.00	0	0.00
Grand Total:							1,107,054,920.70	9,733	672,225.00