



Daily MTM Report

Daily summary for: 26/03/2010

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			7.54860	7.55710		14.10	46,031,362.80	6,098	252,150.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		37.00000	32,000	17.90	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		880.00000	883,000	17.90	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	39.14	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,593.00000	8,601,000	39.14	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	36.16	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,593.00000	6,601,000	36.16	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,407.00000	3,399,000	23.74	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	23.74	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	39.14	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,643.00000	8,651,000	39.14	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	36.27	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,643.00000	6,651,000	36.27	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,357.00000	3,349,000	23.17	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	23.17	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	39.14	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	16.30	Put		8,743.00000	8,751,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,043.00000	9,051,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,243.00000	9,251,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	37.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,243.00000	7,251,000	37.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1.00000	0,000	25.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,244.00000	3,251,000	25.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,193.00000	9,201,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	37.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,193.00000	7,201,000	37.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1.00000	0,000	25.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,194.00000	3,201,000	25.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,808.00000	1,799,000	20.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		1.00000	0,000	20.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,807.00000	2,799,000	19.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	19.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,143.00000	9,151,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,143.00000	7,151,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,943.00000	8,951,000	39.14	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	16.55	Call		0.00000	0,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,993.00000	9,001,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,893.00000	8,901,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	36.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,893.00000	6,901,000	36.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		265.00000	252,000	14.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		158.00000	153,000	14.23	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,111.00000	1,102,000	16.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		4.00000	3,000	16.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,107.00000	2,099,000	21.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	21.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,107.00000	3,099,000	20.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	20.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,793.00000	8,801,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	36.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,793.00000	6,801,000	36.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,210.00000	1,201,000	16.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		3.00000	2,000	16.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,207.00000	2,199,000	21.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	21.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,207.00000	3,199,000	21.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	21.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	39.14	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	16.25	Put		8,693.00000	8,701,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		396.00000	384,000	14.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		89.00000	85,000	14.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,309.00000	1,301,000	17.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		2.00000	2,000	17.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,307.00000	3,299,000	22.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	22.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	36.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,743.00000	6,751,000	36.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	31.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,243.00000	5,251,000	31.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		45.00000	39,000	17.45	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		788.00000	790,000	17.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		360.00000	348,000	14.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		103.00000	99,000	14.41	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,260.00000	1,251,000	17.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		3.00000	2,000	17.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,257.00000	2,249,000	21.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	21.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,257.00000	3,249,000	22.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	22.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		34.00000	29,000	18.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		927.00000	930,000	18.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		20.00000	16,000	19.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,213.00000	1,217,000	19.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	37.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,043.00000	7,051,000	37.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,993.00000	7,001,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	26.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,993.00000	4,001,000	26.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	36.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,943.00000	6,951,000	36.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		21.00000	18,000	19.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,164.00000	1,169,000	19.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		868.00000	858,000	15.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		11.00000	9,000	15.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,858.00000	1,849,000	21.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		1.00000	0,000	21.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,857.00000	2,849,000	19.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	19.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		31.00000	26,000	18.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		974.00000	977,000	18.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		237.00000	224,000	14.16	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		180.00000	175,000	14.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,057.00000	2,049,000	22.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	22.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,057.00000	3,049,000	19.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	19.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	32.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,493.00000	5,501,000	32.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,493.00000	4,501,000	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	25.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,493.00000	3,501,000	25.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		28.00000	24,000	18.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,021.00000	1,025,000	18.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		211.00000	198,000	14.10	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		204.00000	199,000	14.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,012.00000	1,003,000	15.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		5.00000	4,000	15.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,007.00000	1,999,000	22.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	22.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,007.00000	2,999,000	19.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	19.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	33.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,543.00000	5,551,000	33.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	29.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,543.00000	4,551,000	29.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	26.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,543.00000	3,551,000	26.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		26.00000	22,000	18.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,069.00000	1,073,000	18.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		964.00000	955,000	15.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		7.00000	6,000	15.28	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	5.60	Call		1,958.00000	1,949,000	21.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	0,000	21.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,957.00000	2,949,000	19.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	19.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	33.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,593.00000	5,601,000	33.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,593.00000	3,601,000	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		23.00000	20,000	19.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,116.00000	1,121,000	19.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		915.00000	906,000	15.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		8.00000	7,000	15.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,908.00000	1,899,000	21.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		1.00000	0,000	21.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,907.00000	2,899,000	19.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	19.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	33.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,743.00000	5,751,000	33.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,743.00000	4,751,000	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	26.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,743.00000	3,751,000	26.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		18.00000	15,000	19.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,261.00000	1,266,000	19.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		126.00000	115,000	15.22	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		369.00000	366,000	15.22	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		774.00000	764,000	15.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		17.00000	15,000	15.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,758.00000	1,749,000	20.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		1.00000	0,000	20.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,757.00000	2,749,000	19.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	19.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		113.00000	103,000	15.44	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		406.00000	404,000	15.44	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		728.00000	718,000	14.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		21.00000	19,000	14.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,708.00000	1,699,000	20.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		1.00000	0,000	20.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,707.00000	2,699,000	20.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	20.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	34.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,843.00000	5,851,000	34.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	26.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,843.00000	3,851,000	26.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		15.00000	13,000	20.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,358.00000	1,364,000	20.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		102.00000	92,000	15.67	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		445.00000	443,000	15.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		682.00000	672,000	14.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		25.00000	23,000	14.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,658.00000	1,649,000	19.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		1.00000	0,000	19.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,657.00000	2,649,000	20.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	20.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	34.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,943.00000	5,951,000	34.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	26.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,943.00000	3,951,000	26.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	35.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,143.00000	6,151,000	35.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	31.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,143.00000	5,151,000	31.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	27.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,143.00000	4,151,000	27.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1.00000	0,000	25.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,144.00000	3,151,000	25.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	35.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,093.00000	6,101,000	35.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	31.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,093.00000	5,101,000	31.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,093.00000	4,101,000	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		471.00000	460,000	14.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		64.00000	61,000	14.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,409.00000	1,400,000	18.11	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	6.15	Put		2.00000	1,000	18.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,407.00000	2,399,000	21.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	21.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	35.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,043.00000	6,051,000	35.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	27.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,043.00000	4,051,000	27.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1.00000	1,000	25.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,044.00000	3,052,000	25.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		11.00000	9,000	21.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,554.00000	1,560,000	21.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		67.00000	60,000	16.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		610.00000	611,000	16.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		511.00000	500,000	14.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		54.00000	51,000	14.66	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,459.00000	1,450,000	18.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		2.00000	1,000	18.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,457.00000	2,449,000	20.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	20.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,893.00000	5,901,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,893.00000	3,901,000	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		92.00000	83,000	15.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		485.00000	484,000	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	14/06/2010	Foreign Exchange Future	6.95	Call		638.00000	627,000	14.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		31.00000	28,000	14.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,608.00000	1,599,000	19.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		1.00000	0,000	19.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,607.00000	2,599,000	20.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	20.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	34.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,793.00000	5,801,000	34.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,793.00000	4,801,000	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,793.00000	3,801,000	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		14.00000	12,000	20.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,407.00000	1,413,000	20.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		16.00000	14,000	19.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,309.00000	1,315,000	19.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	32.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,443.00000	5,451,000	32.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	28.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,443.00000	4,451,000	28.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		13.00000	11,000	20.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,456.00000	1,462,000	20.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		594.00000	584,000	14.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		37.00000	35,000	14.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,558.00000	1,550,000	19.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		1.00000	1,000	19.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,643.00000	5,651,000	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,643.00000	3,651,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		10.00000	8,000	21.48	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,653.00000	1,659,000	21.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		433.00000	421,000	14.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		76.00000	72,000	14.53	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,359.00000	1,350,000	17.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		2.00000	1,000	17.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,357.00000	2,349,000	21.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	21.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	28.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,293.00000	4,301,000	28.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		9.00000	7,000	21.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,702.00000	1,708,000	21.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		12.00000	10,000	20.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,505.00000	1,511,000	20.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		327.00000	314,000	14.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		120.00000	115,000	14.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	39.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,943.00000	7,951,000	39.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	35.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,443.00000	6,451,000	35.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	30.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,943.00000	4,951,000	30.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	25.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,443.00000	3,451,000	25.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,061.00000	1,053,000	15.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		4.00000	4,000	15.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,557.00000	2,549,000	20.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	20.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,057.00000	4,049,000	30.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	30.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,193.00000	8,201,000	39.14	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		6,693.00000	6,701,000	36.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,693.00000	3,701,000	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		50.00000	44,000	17.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		743.00000	745,000	17.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		820.00000	811,000	15.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		13.00000	12,000	15.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,307.00000	2,299,000	21.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	21.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,807.00000	3,799,000	28.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	28.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		8.00000	7,000	21.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,751.00000	1,758,000	21.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		190.00000	178,000	14.33	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		233.00000	229,000	14.33	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	29.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,693.00000	4,701,000	29.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	28.29	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,343.00000	4,351,000	28.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		10.00000	8,000	21.25	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,603.00000	1,609,000	21.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		8.00000	6,000	22.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,801.00000	1,807,000	22.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		172.00000	160,000	14.55	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		265.00000	261,000	14.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,643.00000	4,651,000	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		5.00000	4,000	23.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,048.00000	2,055,000	23.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		6.00000	5,000	22.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,949.00000	1,956,000	22.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		155.00000	143,000	14.77	0.00	0	17,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		298.00000	294,000	14.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		5.00000	4,000	23.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,098.00000	2,105,000	23.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		6.00000	5,000	23.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,999.00000	2,006,000	23.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		7.00000	5,000	22.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,900.00000	1,906,000	22.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		139.00000	128,000	15.00	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		332.00000	329,000	15.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,993.00000	5,001,000	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		61.00000	54,000	16.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		654.00000	655,000	16.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,193.00000	5,201,000	31.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1.00000	1,000	25.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,094.00000	3,102,000	25.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1.00000	1,000	24.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,994.00000	3,002,000	24.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1.00000	1,000	24.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,894.00000	2,902,000	24.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		41.00000	35,000	17.68	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		834.00000	836,000	17.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	31.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,043.00000	5,051,000	31.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1.00000	1,000	24.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,944.00000	2,952,000	24.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1.00000	1,000	24.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,844.00000	2,852,000	24.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		55.00000	48,000	17.01	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		698.00000	699,000	17.01	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	30.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,893.00000	4,901,000	30.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1.00000	1,000	24.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,794.00000	2,802,000	24.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1.00000	1,000	24.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,694.00000	2,702,000	24.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2.00000	1,000	24.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,595.00000	2,602,000	24.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2.00000	2,000	24.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,495.00000	2,503,000	24.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		3.00000	2,000	23.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,396.00000	2,403,000	23.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		3.00000	3,000	23.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,296.00000	2,304,000	23.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		4.00000	3,000	23.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,197.00000	2,204,000	23.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		75.00000	67,000	16.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		568.00000	568,000	16.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	29.29	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,593.00000	4,601,000	29.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		7.00000	6,000	22.37	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,850.00000	1,857,000	22.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	30.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,843.00000	4,851,000	30.29	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	10.30	Call		1.00000	1,000	24.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,744.00000	2,752,000	24.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2.00000	1,000	24.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,645.00000	2,652,000	24.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2.00000	2,000	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,545.00000	2,553,000	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		3.00000	2,000	23.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,346.00000	2,353,000	23.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		4.00000	3,000	23.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,247.00000	2,254,000	23.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		4.00000	3,000	23.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,147.00000	2,154,000	23.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		83.00000	74,000	16.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		526.00000	525,000	16.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2.00000	2,000	23.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,445.00000	2,453,000	23.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,143.00000	8,151,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,857.00000	3,849,000	28.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	28.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	35.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,193.00000	6,201,000	35.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	27.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,193.00000	4,201,000	27.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	39.14	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	15.80	Put		8,243.00000	8,251,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	35.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,243.00000	6,251,000	35.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	27.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,243.00000	4,251,000	27.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,757.00000	3,749,000	27.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	27.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,393.00000	8,401,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	35.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,393.00000	6,401,000	35.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	28.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,393.00000	4,401,000	28.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,607.00000	3,599,000	26.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	26.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,293.00000	8,301,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	35.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,293.00000	6,301,000	35.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,707.00000	3,699,000	27.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,943.00000	9,951,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,343.00000	8,351,000	39.14	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	13.90	Call		0.00000	0,000	35.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,343.00000	6,351,000	35.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,657.00000	3,649,000	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,443.00000	8,451,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,557.00000	3,549,000	25.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	25.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,493.00000	8,501,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	35.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,493.00000	6,501,000	35.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		552.00000	541,000	14.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		45.00000	42,000	14.72	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,508.00000	1,500,000	18.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		1.00000	1,000	18.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,507.00000	2,499,000	20.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	20.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,507.00000	3,499,000	24.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,043.00000	8,051,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,957.00000	3,949,000	29.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	29.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	39.14	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	15.65	Put		8,093.00000	8,101,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,907.00000	3,899,000	29.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	29.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,543.00000	8,551,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	36.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,543.00000	6,551,000	36.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,457.00000	3,449,000	24.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		295.00000	282,000	14.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		138.00000	133,000	14.29	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.66940	7.68050		15.49	0.00	0	10,228.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,170.00000	8,181,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		1.00000	0,000	27.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,171.00000	6,181,000	27.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		7.00000	6,000	27.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,177.00000	4,187,000	27.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		41.00000	37,000	23.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,211.00000	2,218,000	23.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		880.00000	867,000	14.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		50.00000	48,000	14.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,836.00000	1,824,000	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		6.00000	5,000	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,831.00000	2,820,000	23.69	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	13/09/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	23.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,831.00000	3,819,000	27.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	27.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,120.00000	8,131,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		1.00000	0,000	27.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,121.00000	6,131,000	27.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		8.00000	6,000	27.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,128.00000	4,137,000	27.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		43.00000	39,000	23.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,163.00000	2,170,000	23.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		292.00000	278,000	16.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		412.00000	409,000	16.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		923.00000	910,000	14.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		43.00000	41,000	14.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,886.00000	1,874,000	18.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		6.00000	5,000	18.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,881.00000	2,870,000	23.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	1,000	23.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,881.00000	3,869,000	27.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	27.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		276.00000	262,000	16.27	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		446.00000	443,000	16.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,220.00000	8,231,000	30.39	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	13/09/2010	Foreign Exchange Future	13.90	Call		1.00000	0,000	27.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,221.00000	6,231,000	27.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		7.00000	5,000	27.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,227.00000	4,236,000	27.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		39.00000	35,000	23.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,259.00000	2,266,000	23.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		260.00000	246,000	16.46	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		480.00000	477,000	16.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		839.00000	825,000	14.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		59.00000	56,000	14.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,787.00000	1,775,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		7.00000	6,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,781.00000	2,770,000	23.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	23.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,781.00000	3,769,000	27.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	27.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,270.00000	8,281,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	27.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,270.00000	6,281,000	27.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		6.00000	5,000	27.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,276.00000	4,286,000	27.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		37.00000	33,000	23.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,307.00000	2,314,000	23.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		246.00000	232,000	16.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		516.00000	513,000	16.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		798.00000	784,000	14.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		68.00000	65,000	14.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,737.00000	1,725,000	17.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		7.00000	6,000	17.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,731.00000	2,720,000	23.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	23.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,731.00000	3,719,000	26.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	26.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,370.00000	8,381,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	27.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,370.00000	6,381,000	27.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		5.00000	4,000	27.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,375.00000	4,385,000	27.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		34.00000	30,000	23.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,404.00000	2,411,000	23.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		219.00000	206,000	17.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		589.00000	587,000	17.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		720.00000	705,000	14.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		90.00000	86,000	14.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,639.00000	1,627,000	17.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		9.00000	8,000	17.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,632.00000	2,620,000	22.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		2.00000	1,000	22.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,631.00000	3,619,000	26.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	26.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,420.00000	8,431,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	27.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,420.00000	6,431,000	27.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		5.00000	4,000	27.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,425.00000	4,435,000	27.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		32.00000	28,000	24.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,452.00000	2,459,000	24.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		207.00000	194,000	17.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		627.00000	625,000	17.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		683.00000	667,000	14.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		103.00000	98,000	14.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,590.00000	1,577,000	17.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		10.00000	8,000	17.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,582.00000	2,571,000	22.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	22.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,581.00000	3,569,000	26.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	26.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,470.00000	8,481,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	28.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,470.00000	6,481,000	28.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		5.00000	4,000	27.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,475.00000	4,485,000	27.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		31.00000	27,000	24.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,501.00000	2,508,000	24.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		195.00000	184,000	17.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		665.00000	665,000	17.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		646.00000	631,000	14.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		116.00000	112,000	14.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,541.00000	1,528,000	16.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		11.00000	9,000	16.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,532.00000	2,521,000	22.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	22.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,531.00000	3,519,000	26.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	26.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,620.00000	8,631,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	28.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,620.00000	6,631,000	28.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		4.00000	3,000	27.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,624.00000	4,634,000	27.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		27.00000	23,000	24.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,647.00000	2,654,000	24.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		545.00000	528,000	15.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		165.00000	159,000	15.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,394.00000	1,381,000	16.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		14.00000	12,000	16.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,382.00000	2,371,000	21.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		2.00000	2,000	21.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,381.00000	3,370,000	25.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	25.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,570.00000	8,581,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	28.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,570.00000	6,581,000	28.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		4.00000	3,000	27.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,574.00000	4,584,000	27.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		28.00000	24,000	24.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,598.00000	2,605,000	24.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		175.00000	164,000	17.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		745.00000	745,000	17.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		578.00000	561,000	15.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		148.00000	142,000	15.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,443.00000	1,430,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		13.00000	11,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,432.00000	2,421,000	21.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		2.00000	2,000	21.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,431.00000	3,420,000	25.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	25.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,720.00000	8,731,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	28.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,720.00000	6,731,000	28.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		3.00000	3,000	27.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,723.00000	4,734,000	27.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		24.00000	21,000	24.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,744.00000	2,752,000	24.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		149.00000	139,000	18.39	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		869.00000	870,000	18.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		483.00000	466,000	15.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		203.00000	197,000	15.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,297.00000	1,284,000	15.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		17.00000	15,000	15.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,283.00000	2,271,000	20.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		3.00000	2,000	20.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,281.00000	3,270,000	25.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	25.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		166.00000	155,000	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		786.00000	786,000	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,020.00000	8,031,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		1.00000	0,000	27.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,021.00000	6,031,000	27.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		9.00000	7,000	27.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,029.00000	4,038,000	27.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		48.00000	43,000	23.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,068.00000	2,074,000	23.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		329.00000	314,000	15.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		349.00000	345,000	15.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,011.00000	998,000	14.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		31.00000	29,000	14.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,985.00000	1,973,000	19.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		5.00000	4,000	19.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,981.00000	2,970,000	24.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	1,000	24.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,981.00000	3,969,000	27.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	27.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,070.00000	8,081,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		1.00000	0,000	27.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,071.00000	6,081,000	27.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		8.00000	6,000	27.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,078.00000	4,087,000	27.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		45.00000	41,000	23.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,115.00000	2,122,000	23.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		310.00000	295,000	15.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		380.00000	376,000	15.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		966.00000	953,000	14.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		36.00000	34,000	14.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,935.00000	1,923,000	18.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		5.00000	4,000	18.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,931.00000	2,920,000	24.22	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	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	1,000	24.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,931.00000	3,919,000	27.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	27.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,320.00000	8,331,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	27.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,320.00000	6,331,000	27.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		6.00000	5,000	27.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,326.00000	4,336,000	27.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		36.00000	31,000	23.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,356.00000	2,362,000	23.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		232.00000	219,000	16.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		552.00000	550,000	16.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		759.00000	744,000	14.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		79.00000	75,000	14.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,688.00000	1,676,000	17.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		8.00000	7,000	17.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,682.00000	2,670,000	22.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		2.00000	1,000	22.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,681.00000	3,669,000	26.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	26.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,520.00000	8,531,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	28.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,520.00000	6,531,000	28.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		5.00000	4,000	27.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,525.00000	4,535,000	27.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		29.00000	26,000	24.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,549.00000	2,557,000	24.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		185.00000	173,000	17.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		705.00000	704,000	17.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		611.00000	595,000	15.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		131.00000	126,000	15.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,492.00000	1,479,000	16.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		12.00000	10,000	16.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,482.00000	2,471,000	21.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		2.00000	2,000	21.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,481.00000	3,469,000	26.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	26.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,670.00000	8,681,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	28.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,670.00000	6,681,000	28.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		4.00000	3,000	27.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,674.00000	4,684,000	27.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		26.00000	22,000	24.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,696.00000	2,703,000	24.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		157.00000	146,000	18.19	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		827.00000	827,000	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		514.00000	497,000	15.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		184.00000	178,000	15.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,346.00000	1,332,000	15.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		16.00000	13,000	15.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,333.00000	2,321,000	21.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		3.00000	2,000	21.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,331.00000	3,320,000	25.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	25.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		64.00000	59,000	21.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,684.00000	1,690,000	21.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		73.00000	67,000	21.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,543.00000	1,548,000	21.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		997.00000	999,000	18.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		127.00000	118,000	18.97	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,130.00000	1,132,000	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		110.00000	101,000	19.55	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		76.00000	70,000	21.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,496.00000	1,501,000	21.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		83.00000	76,000	20.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,403.00000	1,407,000	20.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		121.00000	112,000	19.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,041.00000	1,043,000	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.78750	7.80230		16.47	0.00	0	6,190.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,149.00000	8,164,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		10.00000	8,000	29.39	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	13/12/2010	Foreign Exchange Future	13.95	Put		6,158.00000	6,171,000	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		32.00000	29,000	27.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,180.00000	4,192,000	27.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		94.00000	88,000	23.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,242.00000	2,251,000	23.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		389.00000	374,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		537.00000	537,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		952.00000	935,000	15.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		100.00000	98,000	15.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,865.00000	1,850,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		13.00000	13,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,855.00000	2,840,000	21.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		3.00000	3,000	21.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,853.00000	3,838,000	26.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	26.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		237.00000	225,000	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		985.00000	988,000	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,199.00000	8,214,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		9.00000	8,000	29.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,207.00000	6,221,000	29.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		31.00000	28,000	27.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,229.00000	4,241,000	27.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		91.00000	85,000	23.29	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,289.00000	2,298,000	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	13/12/2010	Foreign Exchange Future	7.00	Call		914.00000	897,000	15.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		112.00000	110,000	15.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,817.00000	1,802,000	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		15.00000	15,000	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,805.00000	2,790,000	21.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		3.00000	3,000	21.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,803.00000	3,788,000	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,249.00000	8,264,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		9.00000	8,000	29.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,257.00000	6,271,000	29.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		30.00000	27,000	27.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,278.00000	4,290,000	27.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		88.00000	82,000	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,336.00000	2,345,000	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		357.00000	342,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		605.00000	605,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		877.00000	860,000	15.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		125.00000	123,000	15.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,768.00000	1,753,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		16.00000	16,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,755.00000	2,740,000	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		3.00000	3,000	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,753.00000	3,738,000	26.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	26.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,299.00000	8,314,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		8.00000	7,000	29.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,306.00000	6,320,000	29.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		29.00000	27,000	27.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,327.00000	4,340,000	27.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		85.00000	79,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,383.00000	2,392,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		342.00000	328,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		640.00000	641,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		841.00000	824,000	15.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		139.00000	137,000	15.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,720.00000	1,705,000	16.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		18.00000	18,000	16.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,706.00000	2,691,000	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		4.00000	4,000	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,703.00000	3,688,000	26.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	26.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		372.00000	358,000	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		570.00000	571,000	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,349.00000	8,364,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		8.00000	7,000	29.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,356.00000	6,370,000	29.22	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	13/12/2010	Foreign Exchange Future	12.15	Call		28.00000	26,000	27.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,376.00000	4,389,000	27.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		82.00000	77,000	23.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,430.00000	2,440,000	23.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		328.00000	314,000	17.59	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		676.00000	677,000	17.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		806.00000	789,000	15.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		154.00000	152,000	15.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,672.00000	1,657,000	16.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		20.00000	20,000	16.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,656.00000	2,641,000	20.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		4.00000	4,000	20.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,653.00000	3,638,000	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,399.00000	8,414,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		8.00000	6,000	29.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,406.00000	6,419,000	29.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		28.00000	25,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,426.00000	4,438,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		80.00000	74,000	23.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,478.00000	2,487,000	23.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		314.00000	301,000	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		712.00000	714,000	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		772.00000	755,000	15.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		170.00000	168,000	15.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,624.00000	1,609,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		22.00000	22,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,606.00000	2,591,000	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		4.00000	4,000	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,603.00000	3,588,000	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,449.00000	8,464,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		7.00000	6,000	29.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,455.00000	6,469,000	29.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		27.00000	24,000	27.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,475.00000	4,487,000	27.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		77.00000	72,000	23.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,525.00000	2,535,000	23.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		301.00000	288,000	17.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		749.00000	751,000	17.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		739.00000	722,000	15.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		187.00000	185,000	15.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,577.00000	1,561,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		25.00000	24,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,557.00000	2,542,000	20.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		5.00000	5,000	20.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,553.00000	3,538,000	25.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	25.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		1.00000	1,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,649.00000	8,664,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		6.00000	5,000	28.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,654.00000	6,668,000	28.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		24.00000	21,000	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,672.00000	4,684,000	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		69.00000	64,000	24.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,717.00000	2,727,000	24.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		256.00000	244,000	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		904.00000	907,000	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		618.00000	601,000	15.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		266.00000	264,000	15.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,388.00000	1,373,000	15.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		36.00000	36,000	15.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,358.00000	2,343,000	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		6.00000	6,000	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,354.00000	3,339,000	24.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		2.00000	2,000	24.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,599.00000	8,614,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		6.00000	5,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,604.00000	6,618,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		25.00000	22,000	28.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,623.00000	4,635,000	28.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		71.00000	66,000	24.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,669.00000	2,679,000	24.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		267.00000	254,000	18.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		865.00000	867,000	18.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		646.00000	630,000	15.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		244.00000	243,000	15.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,435.00000	1,419,000	16.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		33.00000	32,000	16.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,408.00000	2,393,000	19.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		6.00000	6,000	19.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,403.00000	3,389,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	2,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		228.00000	216,000	19.02	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,026.00000	1,029,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		1.00000	1,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,699.00000	8,714,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		5.00000	5,000	28.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,703.00000	6,718,000	28.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		23.00000	21,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,721.00000	4,734,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		67.00000	62,000	24.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,765.00000	2,775,000	24.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		246.00000	234,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		944.00000	947,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		590.00000	573,000	16.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		288.00000	286,000	16.02	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	6.50	Call		1,342.00000	1,326,000	15.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		40.00000	39,000	15.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,308.00000	2,293,000	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		6.00000	6,000	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,304.00000	3,289,000	24.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		2.00000	2,000	24.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		289.00000	276,000	18.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		787.00000	789,000	18.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,049.00000	8,064,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		11.00000	9,000	29.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,059.00000	6,072,000	29.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		34.00000	31,000	27.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,082.00000	4,094,000	27.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		100.00000	94,000	22.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,148.00000	2,157,000	22.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		424.00000	409,000	16.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		472.00000	472,000	16.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,031.00000	1,014,000	15.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		79.00000	77,000	15.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,963.00000	1,948,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		11.00000	11,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,955.00000	2,940,000	22.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		3.00000	3,000	22.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,953.00000	3,938,000	27.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	1,000	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,099.00000	8,114,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		10.00000	9,000	29.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,108.00000	6,122,000	29.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		33.00000	30,000	27.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,131.00000	4,143,000	27.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		97.00000	91,000	23.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,195.00000	2,204,000	23.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		406.00000	391,000	16.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		504.00000	504,000	16.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		991.00000	974,000	15.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		89.00000	87,000	15.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,914.00000	1,899,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		12.00000	12,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,905.00000	2,890,000	21.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		3.00000	3,000	21.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,903.00000	3,888,000	27.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	27.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,499.00000	8,514,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		7.00000	6,000	29.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,505.00000	6,519,000	29.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		26.00000	23,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,524.00000	4,536,000	27.91	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	10.30	Call		75.00000	70,000	23.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,573.00000	2,583,000	23.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		707.00000	691,000	15.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		205.00000	204,000	15.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,529.00000	1,514,000	16.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		27.00000	27,000	16.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,507.00000	2,492,000	20.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		5.00000	5,000	20.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,503.00000	3,488,000	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,549.00000	8,564,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		6.00000	5,000	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,554.00000	6,568,000	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		25.00000	23,000	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,573.00000	4,586,000	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		73.00000	68,000	24.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,621.00000	2,631,000	24.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		278.00000	265,000	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		826.00000	828,000	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		676.00000	660,000	15.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		224.00000	223,000	15.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,482.00000	1,466,000	16.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		30.00000	29,000	16.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,457.00000	2,442,000	19.79	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	5.35	Put		5.00000	5,000	19.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,453.00000	3,439,000	24.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	2,000	24.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		3.00000	2,000	28.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,251.00000	7,265,000	28.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		17.00000	15,000	28.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,265.00000	5,278,000	28.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		50.00000	46,000	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,298.00000	3,309,000	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		164.00000	155,000	20.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,412.00000	1,418,000	20.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,752.00000	4,738,000	27.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	1,000	27.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,456.00000	1,462,000	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		158.00000	149,000	20.61	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		123.00000	115,000	21.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,821.00000	1,828,000	21.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		148.00000	140,000	20.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,546.00000	1,553,000	20.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		119.00000	112,000	22.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,867.00000	1,875,000	22.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		443.00000	427,000	16.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		441.00000	440,000	16.47	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.90380	7.92230		16.93	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		493.00000	483,000	17.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		571.00000	579,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		471.00000	461,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		599.00000	607,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		516.00000	505,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		544.00000	551,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		944.00000	954,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		366.00000	358,000	19.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,700.00000	2,715,000	24.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		122.00000	119,000	24.00	0.00	0	30,000.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.24070	11.24060		13.55	370,943.10	33	31,314.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,809.00000	10,809,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,809.00000	8,809,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,109.00000	11,109,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,109.00000	9,109,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,609.00000	10,609,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,609.00000	8,609,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	29.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,609.00000	6,609,000	29.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,610.00000	4,610,000	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,459.00000	10,459,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,459.00000	8,459,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	29.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,459.00000	6,459,000	29.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	24.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,460.00000	4,460,000	24.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,359.00000	10,359,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,359.00000	8,359,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		16.00000	15,000	21.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,375.00000	2,374,000	21.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		49.00000	48,000	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,408.00000	1,407,000	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		702.00000	701,000	13.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		61.00000	60,000	13.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,646.00000	1,646,000	16.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		5.00000	5,000	16.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,159.00000	10,159,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	33.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,159.00000	8,159,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,209.00000	10,209,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,209.00000	8,209,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		58.00000	57,000	18.27	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,267.00000	1,266,000	18.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		212.00000	211,000	14.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		421.00000	420,000	14.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		828.00000	828,000	13.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		37.00000	37,000	13.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,795.00000	1,795,000	17.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		4.00000	4,000	17.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,659.00000	10,659,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	30.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,659.00000	6,659,000	30.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,660.00000	4,660,000	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,859.00000	10,859,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,859.00000	8,859,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	30.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,859.00000	6,859,000	30.60	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	22.25	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		11,009.00000	11,009,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		9,009.00000	9,009,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		74.00000	73,000	17.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		1,083.00000	1,082,000	17.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		281.00000	280,000	13.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		290.00000	289,000	13.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,009.00000	1,008,000	12.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		18.00000	17,000	12.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		11,059.00000	11,059,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		9,059.00000	9,059,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		262.00000	261,000	13.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		321.00000	320,000	13.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		962.00000	962,000	12.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		21.00000	21,000	12.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,959.00000	10,959,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,959.00000	8,959,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		6.00000	6,000	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,965.00000	2,965,000	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		28.00000	27,000	21.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,987.00000	1,986,000	21.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		78.00000	77,000	17.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		1,037.00000	1,036,000	17.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		305.00000	304,000	13.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		264.00000	263,000	13.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,057.00000	1,057,000	13.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		16.00000	16,000	13.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,909.00000	10,909,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	30.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,909.00000	6,909,000	30.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,910.00000	4,910,000	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,759.00000	10,759,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,759.00000	8,759,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,709.00000	10,709,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,709.00000	8,709,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	30.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,709.00000	6,709,000	30.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,710.00000	4,710,000	25.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,559.00000	10,559,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,559.00000	8,559,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	29.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,559.00000	6,559,000	29.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	24.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,560.00000	4,560,000	24.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		131.00000	129,000	15.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		690.00000	688,000	15.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		549.00000	548,000	13.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		108.00000	107,000	13.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,449.00000	1,448,000	15.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		8.00000	7,000	15.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,509.00000	10,509,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,509.00000	8,509,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,409.00000	10,409,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,409.00000	8,409,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		14.00000	14,000	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,423.00000	2,423,000	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		160.00000	159,000	15.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		569.00000	568,000	15.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		662.00000	661,000	13.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		71.00000	70,000	13.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,309.00000	10,309,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,309.00000	8,309,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	30.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,809.00000	6,809,000	30.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	27.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,809.00000	5,809,000	27.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,810.00000	4,810,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		2.00000	2,000	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,811.00000	3,811,000	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		17.00000	16,000	21.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,326.00000	2,325,000	21.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		52.00000	51,000	18.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,361.00000	1,360,000	18.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		184.00000	183,000	14.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		493.00000	492,000	14.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		743.00000	742,000	13.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		52.00000	51,000	13.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,696.00000	1,696,000	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		5.00000	5,000	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	14/06/2010	Foreign Exchange Future	14.25	Call		6.00000	6,000	22.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		3,015.00000	3,015,000	22.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	31.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,359.00000	7,359,000	31.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	26.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,359.00000	5,359,000	26.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	1,000	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,360.00000	4,360,000	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		88.00000	87,000	16.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		947.00000	946,000	16.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		358.00000	356,000	13.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		217.00000	215,000	13.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	31.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,259.00000	7,259,000	31.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		33.00000	32,000	20.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,792.00000	1,791,000	20.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		100.00000	99,000	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		859.00000	858,000	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		416.00000	415,000	13.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		175.00000	174,000	13.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,252.00000	1,252,000	14.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		11.00000	11,000	14.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	30.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,959.00000	6,959,000	30.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	28.14	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	17.20	Put		5,959.00000	5,959,000	28.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,960.00000	4,960,000	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		1.00000	1,000	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,960.00000	3,960,000	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		13.00000	13,000	21.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,472.00000	2,472,000	21.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		44.00000	44,000	19.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,503.00000	1,503,000	19.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		150.00000	148,000	15.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		609.00000	607,000	15.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		623.00000	622,000	13.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		82.00000	81,000	13.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,547.00000	1,547,000	15.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		6.00000	6,000	15.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		122.00000	121,000	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		731.00000	730,000	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		513.00000	512,000	13.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		122.00000	121,000	13.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,399.00000	1,399,000	14.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		8.00000	8,000	14.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	29.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,409.00000	6,409,000	29.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,409.00000	5,409,000	26.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		29.00000	28,000	21.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,938.00000	1,937,000	21.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		83.00000	82,000	17.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		992.00000	991,000	17.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,105.00000	1,105,000	13.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		14.00000	14,000	13.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	31.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,309.00000	7,309,000	31.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,309.00000	5,309,000	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		1.00000	1,000	24.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,310.00000	4,310,000	24.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		8.00000	8,000	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,817.00000	2,817,000	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		32.00000	31,000	20.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,841.00000	1,840,000	20.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		94.00000	93,000	16.70	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		903.00000	902,000	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		386.00000	385,000	13.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		195.00000	194,000	13.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,203.00000	1,203,000	13.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		12.00000	12,000	13.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	31.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,209.00000	7,209,000	31.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	28.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,209.00000	6,209,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	26.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,209.00000	5,209,000	26.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		1.00000	1,000	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,210.00000	4,210,000	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		35.00000	34,000	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,744.00000	1,743,000	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		107.00000	106,000	16.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		816.00000	815,000	16.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		447.00000	446,000	13.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		156.00000	155,000	13.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,301.00000	1,301,000	14.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		10.00000	10,000	14.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		36.00000	36,000	20.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,695.00000	1,695,000	20.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		114.00000	113,000	16.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		773.00000	772,000	16.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,350.00000	1,350,000	14.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		9.00000	9,000	14.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	31.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		7,009.00000	7,009,000	31.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	28.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		6,009.00000	6,009,000	28.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		5,010.00000	5,010,000	25.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		1.00000	1,000	23.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		4,010.00000	4,010,000	23.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		42.00000	41,000	19.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,551.00000	1,550,000	19.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		140.00000	139,000	15.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		649.00000	648,000	15.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		585.00000	584,000	13.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		94.00000	93,000	13.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,498.00000	1,498,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		7.00000	7,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		12.00000	12,000	21.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,521.00000	2,521,000	21.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	30.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,759.00000	6,759,000	30.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,759.00000	5,759,000	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,760.00000	4,760,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		2.00000	2,000	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,761.00000	3,761,000	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		20.00000	19,000	21.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,229.00000	2,228,000	21.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	29.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,509.00000	6,509,000	29.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	27.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,509.00000	5,509,000	27.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,510.00000	4,510,000	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		3.00000	3,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,512.00000	3,512,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		26.00000	26,000	21.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		2,035.00000	2,035,000	21.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	29.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,309.00000	6,309,000	29.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		244.00000	243,000	13.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		353.00000	352,000	13.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		917.00000	917,000	12.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		26.00000	26,000	12.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,894.00000	1,894,000	17.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		3.00000	3,000	17.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	28.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,159.00000	6,159,000	28.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		1.00000	0,000	26.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,160.00000	5,159,000	26.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		5.00000	4,000	22.68	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,164.00000	3,163,000	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		227.00000	226,000	14.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		386.00000	385,000	14.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		872.00000	872,000	12.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		31.00000	31,000	12.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,259.00000	5,259,000	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	1,000	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,260.00000	4,260,000	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		4.00000	4,000	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,263.00000	3,263,000	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		18.00000	18,000	21.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,277.00000	2,277,000	21.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		55.00000	54,000	18.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,314.00000	1,313,000	18.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		197.00000	196,000	14.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		456.00000	455,000	14.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		785.00000	785,000	13.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		44.00000	44,000	13.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,745.00000	1,745,000	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		4.00000	4,000	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,659.00000	8,659,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	31.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,159.00000	7,159,000	31.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,659.00000	5,659,000	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		1.00000	1,000	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,160.00000	4,160,000	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		10.00000	10,000	22.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,669.00000	2,669,000	22.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		62.00000	61,000	18.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,221.00000	1,220,000	18.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		479.00000	478,000	13.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		138.00000	137,000	13.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,845.00000	1,845,000	17.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		4.00000	4,000	17.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,341.00000	3,341,000	23.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	23.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		8.00000	8,000	22.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,767.00000	2,767,000	22.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,909.00000	8,909,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	32.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,409.00000	7,409,000	32.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	28.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,909.00000	5,909,000	28.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	1,000	24.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,410.00000	4,410,000	24.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		7.00000	7,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,916.00000	2,916,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		47.00000	46,000	19.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,456.00000	1,455,000	19.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		331.00000	330,000	13.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		240.00000	239,000	13.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,597.00000	1,597,000	16.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		6.00000	6,000	16.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,091.00000	3,091,000	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,359.00000	9,359,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	33.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,859.00000	7,859,000	33.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	29.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,359.00000	6,359,000	29.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,860.00000	4,860,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		3.00000	3,000	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,362.00000	3,362,000	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		30.00000	29,000	20.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,889.00000	1,888,000	20.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		172.00000	170,000	14.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		531.00000	529,000	14.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,154.00000	1,154,000	13.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		13.00000	13,000	13.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,642.00000	2,642,000	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1.00000	1,000	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	31.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		7,059.00000	7,059,000	31.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	28.39	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	17.30	Put		6,059.00000	6,059,000	28.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		5,060.00000	5,060,000	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		1.00000	1,000	23.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,060.00000	4,060,000	23.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		5.00000	5,000	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		3,064.00000	3,064,000	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		11.00000	11,000	22.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,570.00000	2,570,000	22.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		24.00000	24,000	21.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,083.00000	2,083,000	21.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		40.00000	39,000	19.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,599.00000	1,598,000	19.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		69.00000	68,000	17.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,128.00000	1,127,000	17.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		7.00000	7,000	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,866.00000	2,866,000	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	31.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,109.00000	7,109,000	31.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	28.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,109.00000	6,109,000	28.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	26.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,110.00000	5,110,000	26.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		1.00000	1,000	23.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,110.00000	4,110,000	23.85	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	13.85	Call		11.00000	10,000	22.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,620.00000	2,619,000	22.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		23.00000	22,000	21.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,132.00000	2,131,000	21.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		38.00000	37,000	19.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,647.00000	1,646,000	19.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		65.00000	64,000	17.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,174.00000	1,173,000	17.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		9.00000	9,000	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,718.00000	2,718,000	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	28.95	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,259.00000	6,259,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		21.00000	21,000	21.58	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,180.00000	2,180,000	21.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		5.00000	5,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,114.00000	3,114,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,559.00000	9,559,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	32.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,559.00000	7,559,000	32.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,559.00000	5,559,000	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		3.00000	2,000	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,562.00000	3,561,000	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,442.00000	2,442,000	20.22	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	8.80	Put		1.00000	1,000	20.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,459.00000	9,459,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	32.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,459.00000	7,459,000	32.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,459.00000	5,459,000	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		3.00000	3,000	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,462.00000	3,462,000	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,542.00000	2,542,000	20.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1.00000	1,000	20.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,509.00000	9,509,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	32.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,509.00000	7,509,000	32.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,492.00000	2,492,000	20.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1.00000	1,000	20.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,759.00000	9,759,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	33.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,759.00000	7,759,000	33.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,243.00000	2,243,000	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		2.00000	2,000	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,859.00000	9,859,000	33.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	27.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,859.00000	5,859,000	27.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		2.00000	2,000	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,861.00000	3,861,000	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,143.00000	2,143,000	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		2.00000	2,000	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,809.00000	9,809,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,809.00000	7,809,000	33.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,193.00000	2,193,000	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		2.00000	2,000	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,909.00000	9,909,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	33.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,909.00000	7,909,000	33.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		2.00000	1,000	23.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,911.00000	3,910,000	23.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,093.00000	2,093,000	18.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		2.00000	2,000	18.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		10,059.00000	10,059,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,059.00000	8,059,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,944.00000	1,944,000	17.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		3.00000	3,000	17.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,109.00000	10,109,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,109.00000	8,109,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		10,009.00000	10,009,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		8,009.00000	8,009,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1,994.00000	1,994,000	18.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		3.00000	3,000	18.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,309.00000	9,309,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		4.00000	4,000	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,313.00000	3,313,000	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,692.00000	2,692,000	21.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1.00000	1,000	21.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,044.00000	2,044,000	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		3.00000	3,000	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,041.00000	3,041,000	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,191.00000	3,191,000	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		2,991.00000	2,991,000	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	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	20.85	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,609.00000	9,609,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	32.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,609.00000	7,609,000	32.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,609.00000	5,609,000	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		2.00000	2,000	23.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,611.00000	3,611,000	23.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,392.00000	2,392,000	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1.00000	1,000	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,409.00000	9,409,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		3.00000	3,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,412.00000	3,412,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,592.00000	2,592,000	20.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1.00000	1,000	20.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,891.00000	2,891,000	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,159.00000	9,159,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,841.00000	2,841,000	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,659.00000	9,659,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	32.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,659.00000	7,659,000	32.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		2.00000	2,000	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,661.00000	3,661,000	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,342.00000	2,342,000	19.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1.00000	1,000	19.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,259.00000	10,259,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,259.00000	8,259,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,709.00000	9,709,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	32.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,709.00000	7,709,000	32.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,709.00000	5,709,000	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		2.00000	2,000	23.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,711.00000	3,711,000	23.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,293.00000	2,293,000	19.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		2.00000	2,000	19.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,959.00000	9,959,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	33.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,959.00000	7,959,000	33.64	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.41510	11.41870		14.93	605,000.30	53	2,797.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		165.00000	163,000	19.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,546.00000	1,548,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		184.00000	181,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,465.00000	1,466,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		174.00000	172,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,505.00000	1,507,000	19.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.58630	11.59620		15.80	0.00	0	7.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08160	0.08180		19.65	0.00	0	1,364.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		402.00000	388,000	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		222.00000	228,000	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		108.00000	102,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		928.00000	942,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,191.00000	1,175,000	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		11.00000	15,000	20.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08300	0.08320		23.94	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		515.00000	503,000	22.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		485.00000	493,000	22.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.11160	10.09120		11.83	1,587,521.20	157	27,021.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		7.00000	6,000	18.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		2,016.00000	1,994,000	18.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		9.00000	8,000	17.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,818.00000	1,796,000	17.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		8.00000	7,000	17.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,917.00000	1,895,000	17.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	32.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,209.00000	9,188,000	32.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	31.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,209.00000	7,188,000	31.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	26.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,209.00000	5,188,000	26.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	1,000	20.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,210.00000	3,189,000	20.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		24.00000	22,000	15.63	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,233.00000	1,210,000	15.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		159.00000	155,000	12.46	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		368.00000	343,000	12.46	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		813.00000	831,000	12.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		22.00000	19,000	12.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,793.00000	1,813,000	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		2.00000	1,000	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,791.00000	2,812,000	19.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	19.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	32.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,509.00000	9,488,000	32.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	31.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,509.00000	7,488,000	31.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	27.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,509.00000	5,488,000	27.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	1,000	21.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,510.00000	3,489,000	21.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		15.00000	13,000	16.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,524.00000	1,501,000	16.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		89.00000	85,000	13.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		598.00000	573,000	13.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		556.00000	568,000	12.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		65.00000	56,000	12.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,494.00000	1,514,000	15.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		3.00000	2,000	15.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,491.00000	2,512,000	19.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	19.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	32.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,609.00000	9,588,000	32.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	32.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,609.00000	7,588,000	32.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,609.00000	5,588,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		1.00000	0,000	21.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,610.00000	3,588,000	21.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		12.00000	11,000	16.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,621.00000	1,599,000	16.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		74.00000	70,000	13.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		683.00000	658,000	13.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		478.00000	488,000	12.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		87.00000	76,000	12.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,395.00000	1,415,000	14.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		4.00000	3,000	14.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,391.00000	2,412,000	18.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	18.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	32.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,259.00000	9,238,000	32.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	31.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,259.00000	7,238,000	31.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	26.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,259.00000	5,238,000	26.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	1,000	20.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,260.00000	3,239,000	20.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		22.00000	20,000	15.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,281.00000	1,258,000	15.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		144.00000	140,000	12.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		403.00000	378,000	12.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		768.00000	785,000	12.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		27.00000	23,000	12.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,743.00000	1,763,000	16.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		2.00000	1,000	16.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,741.00000	2,762,000	19.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	19.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	32.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,309.00000	9,288,000	32.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	31.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,309.00000	7,288,000	31.51	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	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	26.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,309.00000	5,288,000	26.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	1,000	20.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,310.00000	3,289,000	20.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		20.00000	18,000	15.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,329.00000	1,306,000	15.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		131.00000	127,000	12.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		440.00000	415,000	12.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		724.00000	740,000	12.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		33.00000	28,000	12.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,693.00000	1,713,000	16.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	1,000	16.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,691.00000	2,712,000	19.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	19.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	32.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,459.00000	9,438,000	32.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	31.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,459.00000	7,438,000	31.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	27.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,459.00000	5,438,000	27.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		1.00000	1,000	21.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,460.00000	3,439,000	21.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		16.00000	14,000	16.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,475.00000	1,452,000	16.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		98.00000	94,000	13.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		557.00000	532,000	13.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		596.00000	609,000	12.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		55.00000	47,000	12.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,544.00000	1,564,000	15.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		3.00000	2,000	15.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,541.00000	2,562,000	19.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	19.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	32.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,359.00000	9,338,000	32.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	31.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,359.00000	7,338,000	31.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	26.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,359.00000	5,338,000	26.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	1,000	21.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,360.00000	3,339,000	21.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		19.00000	17,000	16.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,378.00000	1,355,000	16.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		119.00000	115,000	12.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		478.00000	453,000	12.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		680.00000	695,000	12.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		39.00000	33,000	12.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,643.00000	1,664,000	16.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		2.00000	2,000	16.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,641.00000	2,662,000	19.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	19.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	32.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,409.00000	9,388,000	32.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	31.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,409.00000	7,388,000	31.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	26.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,409.00000	5,388,000	26.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		1.00000	1,000	21.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,410.00000	3,389,000	21.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		17.00000	15,000	16.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,426.00000	1,403,000	16.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		108.00000	104,000	13.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		517.00000	492,000	13.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		638.00000	652,000	12.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		47.00000	40,000	12.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,594.00000	1,614,000	15.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		3.00000	2,000	15.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,591.00000	2,612,000	19.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	19.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	32.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,759.00000	9,738,000	32.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	32.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,759.00000	7,738,000	32.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,759.00000	5,738,000	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	21.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,759.00000	3,738,000	21.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		10.00000	9,000	17.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,769.00000	1,747,000	17.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		55.00000	52,000	14.21	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		814.00000	790,000	14.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		374.00000	379,000	12.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		133.00000	117,000	12.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,247.00000	1,266,000	13.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		6.00000	4,000	13.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,242.00000	2,262,000	18.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		1.00000	0,000	18.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	32.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,709.00000	9,688,000	32.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	32.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,709.00000	7,688,000	32.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	27.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,709.00000	5,688,000	27.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	21.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,709.00000	3,688,000	21.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		11.00000	9,000	17.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,720.00000	1,697,000	17.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		61.00000	57,000	14.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		770.00000	745,000	14.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		407.00000	414,000	12.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		116.00000	102,000	12.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,296.00000	1,316,000	14.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		5.00000	4,000	14.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,292.00000	2,312,000	18.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		1.00000	0,000	18.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	32.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,809.00000	9,788,000	32.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	32.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,809.00000	7,788,000	32.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	28.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,809.00000	5,788,000	28.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	22.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,809.00000	3,788,000	22.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		50.00000	47,000	14.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		859.00000	835,000	14.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		342.00000	346,000	11.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		151.00000	134,000	11.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,197.00000	1,217,000	13.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		6.00000	5,000	13.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,192.00000	2,212,000	18.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	18.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	32.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,859.00000	9,838,000	32.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	32.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,859.00000	7,838,000	32.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	28.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,859.00000	5,838,000	28.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	22.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,859.00000	3,838,000	22.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		8.00000	7,000	17.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,867.00000	1,845,000	17.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		46.00000	43,000	14.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		905.00000	881,000	14.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		311.00000	314,000	11.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		170.00000	152,000	11.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,148.00000	1,168,000	13.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		7.00000	6,000	13.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,142.00000	2,162,000	18.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		1.00000	0,000	18.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	32.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,659.00000	9,638,000	32.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	32.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,659.00000	7,638,000	32.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	27.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,659.00000	5,638,000	27.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	21.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,659.00000	3,638,000	21.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		11.00000	10,000	17.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,670.00000	1,648,000	17.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		67.00000	63,000	13.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		726.00000	701,000	13.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		442.00000	450,000	12.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		101.00000	88,000	12.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,346.00000	1,365,000	14.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		5.00000	3,000	14.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,341.00000	2,362,000	18.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	18.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	32.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,909.00000	9,888,000	32.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	32.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,909.00000	7,888,000	32.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	28.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,909.00000	5,888,000	28.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	22.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,909.00000	3,888,000	22.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		42.00000	39,000	14.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		951.00000	927,000	14.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		283.00000	284,000	11.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		192.00000	172,000	11.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,099.00000	1,118,000	13.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		8.00000	6,000	13.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,092.00000	2,112,000	18.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		1.00000	0,000	18.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	32.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,059.00000	10,038,000	32.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	32.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,059.00000	8,038,000	32.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	28.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,059.00000	6,038,000	28.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	22.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,059.00000	4,038,000	22.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		6.00000	5,000	18.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,065.00000	2,043,000	18.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		32.00000	29,000	15.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,091.00000	1,067,000	15.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		210.00000	208,000	11.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		269.00000	246,000	11.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		953.00000	972,000	12.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		12.00000	10,000	12.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,942.00000	1,963,000	17.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	17.58	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.27290	10.25580		13.17	1,027,290.00	100	4,808.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		105.00000	100,000	17.65	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,514.00000	1,492,000	17.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.43040	10.41870		13.93	0.00	0	1,971.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		1.00000	0,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,782.00000	9,770,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		3.00000	3,000	24.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,784.00000	7,773,000	24.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		19.00000	21,000	25.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,800.00000	5,791,000	25.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		58.00000	57,000	22.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,839.00000	3,827,000	22.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		159.00000	153,000	18.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,940.00000	1,923,000	18.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		291.00000	281,000	16.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,072.00000	1,051,000	16.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		610.00000	602,000	13.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		391.00000	372,000	13.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,294.00000	1,302,000	13.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		75.00000	72,000	13.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,234.00000	2,245,000	15.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		15.00000	15,000	15.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		172.00000	166,000	18.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,803.00000	1,786,000	18.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,831.00000	9,820,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		3.00000	3,000	24.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,834.00000	7,823,000	24.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		19.00000	21,000	25.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,850.00000	5,841,000	25.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		56.00000	56,000	23.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,887.00000	3,876,000	23.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		155.00000	149,000	18.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,986.00000	1,969,000	18.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		281.00000	271,000	16.22	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	13/12/2010	Foreign Exchange Future	11.25	Put		1,112.00000	1,091,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		585.00000	577,000	13.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		416.00000	397,000	13.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,250.00000	1,258,000	13.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		81.00000	78,000	13.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,185.00000	2,196,000	15.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		16.00000	16,000	15.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,531.00000	10,520,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		2.00000	1,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,533.00000	8,521,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		11.00000	11,000	25.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,542.00000	6,531,000	25.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		38.00000	39,000	24.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,569.00000	4,559,000	24.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		105.00000	101,000	20.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,636.00000	2,621,000	20.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		182.00000	176,000	18.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,713.00000	1,696,000	18.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		345.00000	335,000	15.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		876.00000	855,000	15.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		745.00000	742,000	13.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		276.00000	262,000	13.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,519.00000	1,528,000	13.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		50.00000	48,000	13.63	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	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,431.00000	10,420,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		2.00000	2,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,433.00000	8,422,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		12.00000	12,000	25.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,443.00000	6,432,000	25.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		41.00000	41,000	23.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,472.00000	4,461,000	23.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		111.00000	107,000	20.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,542.00000	2,527,000	20.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		193.00000	186,000	17.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,624.00000	1,606,000	17.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		371.00000	360,000	15.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		802.00000	780,000	15.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		805.00000	805,000	13.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		236.00000	225,000	13.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,611.00000	1,621,000	13.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		42.00000	41,000	13.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		1.00000	1,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,582.00000	9,571,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		4.00000	4,000	24.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,585.00000	7,574,000	24.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		22.00000	23,000	25.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,603.00000	5,593,000	25.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		63.00000	62,000	22.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,644.00000	3,632,000	22.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		177.00000	171,000	18.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,758.00000	1,741,000	18.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		333.00000	323,000	15.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		914.00000	893,000	15.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		716.00000	713,000	13.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		297.00000	283,000	13.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,473.00000	1,483,000	13.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		54.00000	53,000	13.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,432.00000	2,443,000	16.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		13.00000	13,000	16.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		1.00000	1,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,682.00000	9,671,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		3.00000	3,000	24.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,684.00000	7,673,000	24.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		20.00000	22,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,701.00000	5,692,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		60.00000	59,000	22.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,741.00000	3,729,000	22.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		168.00000	162,000	18.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,849.00000	1,832,000	18.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		311.00000	301,000	15.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		992.00000	971,000	15.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		661.00000	656,000	13.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		342.00000	326,000	13.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,383.00000	1,392,000	13.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		64.00000	62,000	13.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,333.00000	2,344,000	15.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		14.00000	14,000	15.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,981.00000	9,970,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		2.00000	2,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,983.00000	7,972,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		17.00000	19,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,998.00000	5,989,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		53.00000	53,000	23.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,034.00000	4,023,000	23.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		143.00000	138,000	19.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,124.00000	2,108,000	19.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		255.00000	246,000	16.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,236.00000	1,216,000	16.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		517.00000	506,000	13.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		498.00000	476,000	13.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,121.00000	1,128,000	12.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		102.00000	98,000	12.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,038.00000	2,049,000	14.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		19.00000	19,000	14.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,131.00000	10,120,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		2.00000	2,000	24.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,133.00000	8,122,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		15.00000	17,000	25.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,146.00000	6,137,000	25.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		49.00000	48,000	23.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,180.00000	4,168,000	23.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		131.00000	127,000	19.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,262.00000	2,247,000	19.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		231.00000	223,000	17.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,362.00000	1,343,000	17.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		462.00000	450,000	14.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		593.00000	570,000	14.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,008.00000	1,013,000	13.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		139.00000	133,000	13.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,894.00000	1,905,000	14.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		25.00000	25,000	14.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		1.00000	1,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,432.00000	9,421,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		4.00000	4,000	24.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,435.00000	7,424,000	24.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		23.00000	25,000	25.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,454.00000	5,445,000	25.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		67.00000	66,000	22.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,498.00000	3,486,000	22.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,580.00000	2,591,000	16.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		11.00000	11,000	16.72	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	19.90	Call		1.00000	1,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,482.00000	9,471,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		4.00000	4,000	24.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,485.00000	7,474,000	24.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		23.00000	24,000	25.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,504.00000	5,494,000	25.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		65.00000	64,000	22.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,546.00000	3,534,000	22.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		188.00000	181,000	17.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,669.00000	1,651,000	17.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		358.00000	347,000	15.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		839.00000	817,000	15.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		775.00000	773,000	13.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		256.00000	243,000	13.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,565.00000	1,575,000	13.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		46.00000	45,000	13.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,530.00000	2,542,000	16.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		11.00000	12,000	16.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		1.00000	1,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,532.00000	9,521,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		4.00000	4,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,535.00000	7,524,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		22.00000	24,000	25.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,553.00000	5,544,000	25.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		64.00000	63,000	22.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,595.00000	3,583,000	22.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,481.00000	2,492,000	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		12.00000	12,000	16.33	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			342.51500	339.94900			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			315.27300	312.86300			0.00	0	1,089.00
ALBI	On	05/08/2010	Index Future			315.36300	312.95400			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.76780	6.83520		11.51	0.00	0	9,588.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	40.12	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,765.00000	7,832,000	40.12	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	37.30	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,765.00000	5,832,000	37.30	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	29.02	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,765.00000	3,832,000	29.02	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	19.94	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,766.00000	1,833,000	19.94	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		299.00000	250,000	12.11	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		64.00000	82,000	12.11	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,236.00000	1,169,000	16.23	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	1,000	16.23	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,235.00000	2,168,000	19.49	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	19.49	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,235.00000	3,168,000	15.27	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	15.27	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		4,235.00000	4,168,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	40.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,715.00000	7,782,000	40.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	37.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,715.00000	5,782,000	37.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	28.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,715.00000	3,782,000	28.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		2.00000	1,000	19.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,717.00000	1,783,000	19.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		338.00000	286,000	12.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		53.00000	68,000	12.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,286.00000	1,219,000	16.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		1.00000	1,000	16.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,285.00000	2,218,000	19.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	19.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,285.00000	3,218,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,285.00000	4,218,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	40.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,665.00000	7,732,000	40.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	36.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,665.00000	5,732,000	36.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		0.00000	0,000	28.56	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,665.00000	3,732,000	28.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		2.00000	1,000	19.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,667.00000	1,733,000	19.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		379.00000	324,000	12.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		44.00000	56,000	12.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,336.00000	1,268,000	16.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		1.00000	0,000	16.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,335.00000	2,268,000	18.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	18.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,335.00000	3,268,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,335.00000	4,268,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		227.00000	184,000	11.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		92.00000	116,000	11.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	40.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		8,015.00000	8,082,000	40.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	38.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		6,015.00000	6,082,000	38.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	30.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		4,015.00000	4,082,000	30.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		1.00000	1,000	21.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		2,016.00000	2,083,000	21.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		141.00000	115,000	11.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		156.00000	197,000	11.96	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		988.00000	921,000	15.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		3.00000	3,000	15.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,985.00000	1,918,000	19.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	19.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,985.00000	2,918,000	15.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	15.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,985.00000	3,918,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	40.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,915.00000	7,982,000	40.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	37.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,915.00000	5,982,000	37.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	29.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,915.00000	3,982,000	29.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		1.00000	1,000	20.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,916.00000	1,983,000	20.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		194.00000	154,000	11.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		109.00000	136,000	11.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,087.00000	1,020,000	15.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		2.00000	2,000	15.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,085.00000	2,018,000	20.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	20.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,085.00000	3,018,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,085.00000	4,018,000	15.27	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	40.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,065.00000	8,132,000	40.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	38.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,065.00000	6,132,000	38.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	30.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,065.00000	4,132,000	30.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		1.00000	1,000	21.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,066.00000	2,133,000	21.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		122.00000	98,000	12.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		187.00000	230,000	12.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		938.00000	872,000	14.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		3.00000	4,000	14.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,935.00000	1,868,000	19.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	19.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,935.00000	2,868,000	16.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	16.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,935.00000	3,868,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	40.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,965.00000	8,032,000	40.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	37.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,965.00000	6,032,000	37.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	29.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,965.00000	4,032,000	29.90	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		1.00000	1,000	20.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,966.00000	2,033,000	20.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		164.00000	133,000	11.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		129.00000	165,000	11.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,037.00000	970,000	15.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		2.00000	2,000	15.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		2,035.00000	1,968,000	19.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	19.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		3,035.00000	2,968,000	15.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	15.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		4,035.00000	3,968,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	40.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,815.00000	7,882,000	40.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	37.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,815.00000	5,882,000	37.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	29.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,815.00000	3,882,000	29.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		1.00000	1,000	20.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,816.00000	1,883,000	20.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		262.00000	215,000	11.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		77.00000	97,000	11.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,186.00000	1,119,000	15.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		1.00000	1,000	15.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,185.00000	2,118,000	19.73	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	19.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,185.00000	3,118,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,185.00000	4,118,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	40.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,315.00000	8,382,000	40.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	38.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,315.00000	6,382,000	38.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	31.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,315.00000	4,382,000	31.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		1.00000	0,000	22.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,316.00000	2,382,000	22.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		57.00000	45,000	13.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		372.00000	427,000	13.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		695.00000	631,000	13.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		10.00000	13,000	13.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,685.00000	1,618,000	18.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	18.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,685.00000	2,618,000	17.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	17.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,685.00000	3,618,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	40.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,265.00000	8,332,000	40.29	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	38.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,265.00000	6,332,000	38.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	31.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,265.00000	4,332,000	31.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		1.00000	1,000	22.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,266.00000	2,333,000	22.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		66.00000	53,000	13.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		331.00000	385,000	13.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		743.00000	678,000	14.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		8.00000	10,000	14.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,735.00000	1,668,000	18.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	18.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,735.00000	2,668,000	17.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	17.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,735.00000	3,668,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	40.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,165.00000	8,232,000	40.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	38.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,165.00000	6,232,000	38.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	30.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,165.00000	4,232,000	30.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		1.00000	1,000	21.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,166.00000	2,233,000	21.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		90.00000	72,000	12.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		255.00000	304,000	12.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		840.00000	774,000	14.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		5.00000	6,000	14.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		1,835.00000	1,768,000	19.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	19.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,835.00000	2,768,000	16.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	16.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,835.00000	3,768,000	15.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	15.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	40.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,115.00000	8,182,000	40.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	38.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,115.00000	6,182,000	38.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	30.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,115.00000	4,182,000	30.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		1.00000	1,000	21.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,116.00000	2,183,000	21.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		105.00000	84,000	12.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		220.00000	266,000	12.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		889.00000	823,000	14.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		4.00000	5,000	14.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,885.00000	1,818,000	19.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	19.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,885.00000	2,818,000	16.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	16.26	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,885.00000	3,818,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	40.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,365.00000	8,432,000	40.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	38.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,365.00000	6,432,000	38.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	31.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,365.00000	4,432,000	31.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		1.00000	0,000	22.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,366.00000	2,432,000	22.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		49.00000	39,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		414.00000	471,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		648.00000	584,000	13.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		13.00000	16,000	13.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,635.00000	1,568,000	18.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	0,000	18.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,635.00000	2,568,000	17.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	17.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,635.00000	3,568,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	40.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,215.00000	8,282,000	40.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	38.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,215.00000	6,282,000	38.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	30.93	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		4,215.00000	4,282,000	30.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		1.00000	1,000	21.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,216.00000	2,283,000	21.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		77.00000	62,000	12.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		292.00000	344,000	12.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		792.00000	726,000	14.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		7.00000	8,000	14.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,785.00000	1,718,000	18.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		0.00000	0,000	18.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,785.00000	2,718,000	16.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	16.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,785.00000	3,718,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	40.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,415.00000	8,482,000	40.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	38.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,415.00000	6,482,000	38.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	31.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,415.00000	4,482,000	31.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		1.00000	0,000	22.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,416.00000	2,482,000	22.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		42.00000	33,000	13.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		457.00000	515,000	13.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		601.00000	538,000	13.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		16.00000	20,000	13.51	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		1,585.00000	1,518,000	17.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	17.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,585.00000	2,518,000	17.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	17.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,585.00000	3,518,000	15.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	15.27	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.80160	6.87110		13.16	0.00	0	4,490.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.82920	6.90220		13.95	0.00	0	50.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.29230	7.37160		10.93	218,769.00	30	30.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		195.00000	145,000	10.93	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		123.00000	153,000	10.93	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		165.00000	125,000	11.13	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		143.00000	183,000	11.13	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		227.00000	173,000	11.14	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		105.00000	131,000	11.14	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.04370	7.16110		11.88	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			137.17400	136.65000			0.00	0	2.00
GOVI On	06/05/2010	GOVI			316.75900	314.28300		6.80	0.00	0	323.00
GOVI On	06/05/2010	GOVI	309.80	Call		56,536.00000	75,838,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		11,706.00000	6,248,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			322.27400	319.75700		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		73,726.00000	90,501,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		32,156.00000	23,761,000	6.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On	06/05/2010	Index Future			362.34400	363.19000			0.00	0	466.00
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			6.66500	6.61000			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.54500	6.58000			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.51500	6.58000			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.50500	6.58000			0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.51500	6.58000			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.52500	6.59000			0.00	0	1,000.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.62500	6.71000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.89000	6.97000			0.00	0	5,000.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			7.21000	7.25000			0.00	0	5,000.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			7.59000	7.59000			0.00	0	3,500.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			7.87000	7.89000			0.00	0	7,500.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.92000	7.98000			0.00	0	0.00
JN02	On 06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTH1	On	06/05/2010	Index Future			306.72400	304.64300			0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.46100	7.04100		4.50	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		600.00000	172,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		9.00000	122,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		732.00000	353,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		77.00000	239,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		540.00000	139,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		13.00000	153,000	1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			7.98300	8.09700		4.50	0.00	0	6,357.00
R157	On	06/05/2010	Bond Future	8.50	Call		2,081.00000	2,573,000	4.34	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		134.00000	68,000	4.34	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Call		501.00000	749,000	4.21	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Put		976.00000	666,000	4.21	0.00	0	0.00
R157	On	06/05/2010	Bond Future	7.90	Call		331.00000	519,000	4.19	0.00	0	10.00
R157	On	06/05/2010	Bond Future	7.90	Put		1,297.00000	927,000	4.19	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.04100	8.16300		4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,080.00000	3,544,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		386.00000	280,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,219.00000	2,625,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		663.00000	499,000	4.25	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		4,032.00000	4,537,000	4.43	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		213.00000	149,000	4.43	0.00	0	500.00
R157	On	05/08/2010	Bond Future	8.25	Put		1,096.00000	857,000	4.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	8.25	Call		1,500.00000	1,831,000	4.21	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.07600	8.20600		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,628.00000	2,993,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		1,331.00000	1,117,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,761.00000	3,136,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		1,245.00000	1,041,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,498.00000	2,853,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		1,420.00000	1,196,000	5.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			8.73700	8.89000		10.00	0.00	0	19,296.00
R186	On	06/05/2010	Bond Future	9.00	Call		2,030.00000	3,026,000	9.16	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		995.00000	527,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.78800	8.94600		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,344.00000	5,389,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		1,557.00000	1,112,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,898.00000	2,554,000	9.79	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		3,751.00000	2,917,000	9.79	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		7,715.00000	9,014,000	10.47	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		563.00000	372,000	10.47	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		9,565.00000	10,936,000	10.74	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		328.00000	209,000	10.74	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			8.82500	8.98800		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		5,273.00000	6,235,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,896.00000	2,340,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		5,534.00000	6,522,000	11.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/11/2010	Bond Future	9.30	Put		2,711.00000	2,182,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,664.00000	5,614,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,734.00000	2,167,000	10.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			7.98800	8.10300		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,623.00000	2,012,000	4.06	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		111.00000	56,000	4.06	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.05400	8.17600		4.50	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		3,148.00000	3,540,000	4.42	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		190.00000	135,000	4.42	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.09000	8.22100		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,846.00000	2,139,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		883.00000	720,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,952.00000	2,254,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		817.00000	663,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,743.00000	2,027,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		952.00000	780,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.45400	8.57700		6.50	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		2,368.00000	2,948,000	6.25	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		154.00000	78,000	6.25	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.51700	8.64700		6.75	0.00	0	1,607.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,514.00000	4,059,000	6.38	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		467.00000	339,000	6.38	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.56500	8.70000		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,755.00000	4,243,000	7.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/11/2010	Bond Future	9.25	Put		1,049.00000	858,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,922.00000	4,420,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		974.00000	793,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,592.00000	4,069,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		1,128.00000	926,000	7.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.52400	8.63700		7.25	2,997,971.10	30	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		2,305.00000	2,871,000	6.75	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		214.00000	117,000	6.75	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.50	Call		4,892.00000	5,546,000	7.06	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Put		15.00000	6,000	7.06	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		1,351.00000	957,000	6.61	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		546.00000	815,000	6.61	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.58600	8.70300		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,648.00000	4,175,000	7.41	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		594.00000	451,000	7.41	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.62900	8.75100		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		4,038.00000	4,513,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		1,310.00000	1,103,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		4,217.00000	4,702,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1,222.00000	1,024,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,862.00000	4,326,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,403.00000	1,185,000	8.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.01800	8.13300		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,914.00000	2,254,000	3.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	06/05/2010	Bond Future	8.75	Put		30.00000	14,000	3.56	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.10300	8.22700		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,375.00000	2,687,000	3.64	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		167.00000	119,000	3.64	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.14600	8.28200		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,566.00000	1,786,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		977.00000	827,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,643.00000	1,870,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		919.00000	776,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,490.00000	1,705,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1,035.00000	881,000	4.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.61300	8.76600		8.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,977.00000	3,831,000	7.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		122.00000	48,000	7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.67400	8.83300		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,320.00000	5,104,000	8.42	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		496.00000	336,000	8.42	0.00	0	0.00
R207	On	04/11/2010	Bond Future			8.71400	8.87900		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,757.00000	4,395,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,644.00000	1,321,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,932.00000	4,585,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,539.00000	1,231,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,586.00000	4,208,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,754.00000	1,415,000	9.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	06/05/2010	Bond Future			8.72000	8.85200		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,639.00000	3,360,000	8.50	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		208.00000	102,000	8.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.77700	8.91400		9.25	0.00	0	1,249.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,093.00000	4,768,000	8.93	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		606.00000	438,000	8.93	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.82000	8.96200		9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,601.00000	4,145,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,892.00000	1,577,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,775.00000	4,333,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,774.00000	1,472,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,172.00000	3,711,000	9.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,756.00000	1,436,000	9.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.72000	8.84200		13.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		301.00000	517,000	11.90	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		3,092.00000	2,332,000	11.90	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.75800	8.88300		13.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,788.00000	2,251,000	12.39	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,845.00000	2,315,000	12.39	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.78600	8.91400		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,568.00000	4,145,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,902.00000	2,469,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,767.00000	4,363,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,718.00000	2,305,000	14.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	8.95	Call	3,374.00000	3,933,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put	3,094.00000	2,643,000	14.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			312.86600	310.44100		0.00	0	100.00
Total for Derivatives :									52,838,857.50	6,501	733,518.00

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			7.44000	7.02000		0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.95000	8.06000		0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.71000	8.85500		0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.95000	8.06000		0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.42500	8.53500		0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.49500	8.60500		0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.96500	8.07500		0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.58000	8.72500		0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.69000	8.82000		0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.70000	8.82000		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds :							0.00	0	0.00
Grand Total:							52,838,857.50	6,501	733,518.00