



Daily MTM Report

Daily summary for: 31/03/2010

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			7.43280	7.47730		13.36	316,614,981.60	42,597	247,700.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		21.00000	13,000	16.56	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		944.00000	980,000	16.56	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	37.76	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,673.00000	8,717,000	37.76	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	36.09	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,673.00000	6,717,000	36.09	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,327.00000	3,283,000	18.31	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	18.31	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	37.76	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,723.00000	8,767,000	37.76	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	36.16	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,723.00000	6,767,000	36.16	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,277.00000	3,233,000	18.37	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	18.37	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	37.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,823.00000	8,867,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,123.00000	9,167,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,323.00000	9,367,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	36.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,323.00000	7,367,000	36.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	25.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,323.00000	3,367,000	25.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,273.00000	9,317,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	36.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,273.00000	7,317,000	36.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	25.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,273.00000	3,317,000	25.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,728.00000	1,683,000	19.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		1.00000	0,000	19.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,727.00000	2,683,000	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,223.00000	9,267,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	36.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,223.00000	7,267,000	36.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		9,023.00000	9,067,000	37.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		9,073.00000	9,117,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,973.00000	9,017,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	36.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,973.00000	7,017,000	36.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		200.00000	171,000	13.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		173.00000	188,000	13.36	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,031.00000	986,000	15.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		4.00000	3,000	15.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,027.00000	1,983,000	21.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	21.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,027.00000	2,983,000	18.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	18.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,873.00000	8,917,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	36.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,873.00000	6,917,000	36.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,130.00000	1,085,000	15.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		3.00000	2,000	15.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,127.00000	2,083,000	21.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	21.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,127.00000	3,083,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	37.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,773.00000	8,817,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		324.00000	288,000	13.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		97.00000	105,000	13.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,229.00000	1,185,000	16.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		2.00000	2,000	16.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,227.00000	3,183,000	18.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	18.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	36.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,823.00000	6,867,000	36.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	32.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,323.00000	5,367,000	32.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		27.00000	17,000	16.22	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		850.00000	884,000	16.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		290.00000	256,000	13.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		113.00000	123,000	13.64	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,180.00000	1,135,000	16.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		3.00000	2,000	16.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,177.00000	2,133,000	20.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	20.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,177.00000	3,133,000	18.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	18.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		19.00000	11,000	16.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		992.00000	1,028,000	16.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		10.00000	5,000	17.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,283.00000	1,322,000	17.74	0.00	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	36.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,123.00000	7,167,000	36.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	36.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		7,073.00000	7,117,000	36.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	28.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		4,073.00000	4,117,000	28.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	36.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		7,023.00000	7,067,000	36.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		11.00000	6,000	17.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,234.00000	1,273,000	17.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		789.00000	745,000	14.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		12.00000	12,000	14.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,778.00000	1,733,000	19.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		1.00000	0,000	19.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,777.00000	2,733,000	19.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	19.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		17.00000	10,000	16.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,040.00000	1,077,000	16.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		178.00000	151,000	13.53	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		201.00000	218,000	13.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		1,977.00000	1,933,000	21.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	21.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		2,977.00000	2,933,000	18.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	18.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	33.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,573.00000	5,617,000	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	29.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,573.00000	4,617,000	29.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,573.00000	3,617,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		15.00000	9,000	17.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,088.00000	1,126,000	17.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		159.00000	133,000	13.69	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		232.00000	250,000	13.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		933.00000	889,000	15.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		6.00000	6,000	15.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		1,928.00000	1,883,000	20.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		1.00000	0,000	20.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		2,927.00000	2,883,000	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	33.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,623.00000	5,667,000	33.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,623.00000	4,667,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	26.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,623.00000	3,667,000	26.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		14.00000	8,000	17.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,137.00000	1,175,000	17.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		885.00000	840,000	14.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		8.00000	7,000	14.94	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	5.60	Call		1,878.00000	1,833,000	20.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	0,000	20.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,877.00000	2,833,000	19.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	19.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	34.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,673.00000	5,717,000	34.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	26.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,673.00000	3,717,000	26.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		12.00000	7,000	17.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,185.00000	1,224,000	17.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		837.00000	792,000	14.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		10.00000	9,000	14.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,828.00000	1,783,000	20.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		1.00000	0,000	20.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,827.00000	2,783,000	19.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	19.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	34.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,823.00000	5,867,000	34.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	30.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,823.00000	4,867,000	30.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	27.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,823.00000	3,867,000	27.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		9.00000	4,000	17.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,332.00000	1,371,000	17.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		87.00000	68,000	14.54	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		410.00000	435,000	14.54	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		696.00000	652,000	14.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		19.00000	19,000	14.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,678.00000	1,633,000	19.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		1.00000	0,000	19.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,677.00000	2,633,000	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		77.00000	59,000	14.70	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		450.00000	476,000	14.70	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		650.00000	607,000	14.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		23.00000	24,000	14.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,628.00000	1,583,000	18.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		1.00000	0,000	18.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,627.00000	2,583,000	19.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	19.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	35.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,923.00000	5,967,000	35.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	27.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,923.00000	3,967,000	27.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		7.00000	3,000	18.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,430.00000	1,470,000	18.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		69.00000	51,000	14.87	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		492.00000	518,000	14.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		605.00000	562,000	14.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		28.00000	29,000	14.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,578.00000	1,533,000	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		1.00000	0,000	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,577.00000	2,533,000	19.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	19.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	35.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		6,023.00000	6,067,000	35.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	27.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		4,023.00000	4,067,000	27.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	35.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,223.00000	6,267,000	35.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,223.00000	5,267,000	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	28.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,223.00000	4,267,000	28.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	24.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,223.00000	3,267,000	24.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	35.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,173.00000	6,217,000	35.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	32.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,173.00000	5,217,000	32.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	28.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,173.00000	4,217,000	28.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		397.00000	358,000	13.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		70.00000	75,000	13.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,329.00000	1,284,000	17.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		2.00000	1,000	17.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,327.00000	2,283,000	20.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	20.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	35.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,123.00000	6,167,000	35.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	28.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,123.00000	4,167,000	28.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	24.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,123.00000	3,167,000	24.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		5.00000	2,000	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,628.00000	1,669,000	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		43.00000	29,000	15.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		666.00000	696,000	15.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		436.00000	396,000	14.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		59.00000	63,000	14.01	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,378.00000	1,334,000	17.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		1.00000	1,000	17.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,377.00000	2,333,000	20.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	20.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	35.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,973.00000	6,017,000	35.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	27.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,973.00000	4,017,000	27.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		61.00000	45,000	15.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		534.00000	562,000	15.04	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	6.95	Call		561.00000	519,000	14.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		34.00000	36,000	14.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,528.00000	1,483,000	18.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		1.00000	0,000	18.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,527.00000	2,483,000	19.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	19.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	34.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,873.00000	5,917,000	34.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	31.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,873.00000	4,917,000	31.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	27.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,873.00000	3,917,000	27.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		7.00000	3,000	18.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,480.00000	1,520,000	18.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		8.00000	4,000	18.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,381.00000	1,421,000	18.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	33.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,523.00000	5,567,000	33.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	29.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,523.00000	4,567,000	29.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		6.00000	3,000	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,529.00000	1,570,000	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		519.00000	477,000	14.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		42.00000	44,000	14.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,478.00000	1,434,000	17.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		1.00000	1,000	17.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	34.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,723.00000	5,767,000	34.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	26.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,723.00000	3,767,000	26.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		4.00000	2,000	19.25	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,727.00000	1,769,000	19.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		360.00000	322,000	13.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		83.00000	89,000	13.82	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,279.00000	1,234,000	16.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		2.00000	1,000	16.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,277.00000	2,233,000	20.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	20.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	29.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,373.00000	4,417,000	29.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		4.00000	2,000	19.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,777.00000	1,819,000	19.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		6.00000	2,000	18.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,579.00000	1,619,000	18.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		258.00000	225,000	13.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		131.00000	142,000	13.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		8,023.00000	8,067,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	35.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,523.00000	6,567,000	35.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	31.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		5,023.00000	5,067,000	31.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	26.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,523.00000	3,567,000	26.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		982.00000	937,000	15.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		5.00000	4,000	15.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,477.00000	2,433,000	20.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	20.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		3,977.00000	3,933,000	17.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	17.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,273.00000	8,317,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	36.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,773.00000	6,817,000	36.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	26.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,773.00000	3,817,000	26.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		30.00000	19,000	16.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		803.00000	836,000	16.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		742.00000	698,000	14.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		15.00000	15,000	14.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,227.00000	2,183,000	20.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	20.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,727.00000	3,683,000	17.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	17.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		4.00000	1,000	19.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,827.00000	1,868,000	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		141.00000	116,000	13.86	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		264.00000	283,000	13.86	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	30.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,773.00000	4,817,000	30.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	29.42	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,423.00000	4,467,000	29.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		5.00000	2,000	19.08	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,678.00000	1,719,000	19.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3.00000	1,000	19.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,876.00000	1,918,000	19.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		125.00000	102,000	14.03	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		298.00000	319,000	14.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	30.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,723.00000	4,767,000	30.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2.00000	1,000	20.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,125.00000	2,168,000	20.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		3.00000	1,000	20.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		2,026.00000	2,068,000	20.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		111.00000	89,000	14.20	0.00	0	17,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		334.00000	356,000	14.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2.00000	1,000	20.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,175.00000	2,218,000	20.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2.00000	1,000	20.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,075.00000	2,118,000	20.48	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	9.45	Call		3.00000	1,000	20.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,976.00000	2,018,000	20.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		99.00000	78,000	14.37	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		372.00000	395,000	14.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	31.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		5,073.00000	5,117,000	31.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		38.00000	26,000	15.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		711.00000	743,000	15.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	32.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,273.00000	5,317,000	32.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	24.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,173.00000	3,217,000	24.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	24.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,073.00000	3,117,000	24.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	23.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,973.00000	3,017,000	23.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		24.00000	15,000	16.39	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		897.00000	932,000	16.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	32.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,123.00000	5,167,000	32.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	24.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		3,023.00000	3,067,000	24.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	23.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,923.00000	2,967,000	23.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		34.00000	22,000	15.88	0.00	0	135.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		757.00000	789,000	15.88	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	31.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,973.00000	5,017,000	31.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	23.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,873.00000	2,917,000	23.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1.00000	0,000	23.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,774.00000	2,817,000	23.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1.00000	0,000	22.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,674.00000	2,717,000	22.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1.00000	0,000	22.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,574.00000	2,617,000	22.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1.00000	0,000	22.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,474.00000	2,517,000	22.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1.00000	0,000	21.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,374.00000	2,417,000	21.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2.00000	1,000	21.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,275.00000	2,318,000	21.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		48.00000	34,000	15.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		621.00000	651,000	15.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	30.35	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,673.00000	4,717,000	30.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3.00000	1,000	19.93	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,926.00000	1,968,000	19.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	31.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,923.00000	4,967,000	31.28	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	10.30	Call		1.00000	0,000	23.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,824.00000	2,867,000	23.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1.00000	0,000	22.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,724.00000	2,767,000	22.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1.00000	0,000	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,624.00000	2,667,000	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1.00000	0,000	21.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,424.00000	2,467,000	21.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1.00000	1,000	21.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,324.00000	2,368,000	21.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2.00000	1,000	21.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,225.00000	2,268,000	21.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		54.00000	39,000	15.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		577.00000	606,000	15.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1.00000	0,000	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,524.00000	2,567,000	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,223.00000	8,267,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,777.00000	3,733,000	17.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	17.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,273.00000	6,317,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	28.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,273.00000	4,317,000	28.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	37.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,323.00000	8,367,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	35.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,323.00000	6,367,000	35.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	29.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,323.00000	4,367,000	29.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,677.00000	3,633,000	17.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	17.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,473.00000	8,517,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	35.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,473.00000	6,517,000	35.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	29.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,473.00000	4,517,000	29.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,527.00000	3,483,000	18.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	18.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,373.00000	8,417,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	35.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,373.00000	6,417,000	35.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,627.00000	3,583,000	17.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	17.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		10,023.00000	10,067,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,423.00000	8,467,000	37.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	35.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,423.00000	6,467,000	35.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,577.00000	3,533,000	18.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	18.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,523.00000	8,567,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,477.00000	3,433,000	18.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	18.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,573.00000	8,617,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	35.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,573.00000	6,617,000	35.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		477.00000	436,000	14.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		50.00000	53,000	14.10	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,428.00000	1,384,000	17.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		1.00000	1,000	17.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,427.00000	2,383,000	20.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	20.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,427.00000	3,383,000	18.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	18.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,123.00000	8,167,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,877.00000	3,833,000	17.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	17.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	37.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,173.00000	8,217,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,827.00000	3,783,000	17.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	17.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,623.00000	8,667,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,623.00000	6,667,000	36.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,377.00000	3,333,000	18.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	18.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		228.00000	197,000	13.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		151.00000	164,000	13.45	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.55140	7.59660		14.57	35,491,580.00	4,700	14,728.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,253.00000	8,299,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	27.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,253.00000	6,299,000	27.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		4.00000	1,000	23.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,257.00000	4,300,000	23.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		31.00000	21,000	22.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,284.00000	2,320,000	22.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		801.00000	754,000	13.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		54.00000	53,000	13.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,752.00000	1,705,000	17.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		5.00000	4,000	17.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,747.00000	2,702,000	22.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	22.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,747.00000	3,701,000	21.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	21.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,203.00000	8,249,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	27.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,203.00000	6,249,000	27.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		4.00000	1,000	23.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,207.00000	4,250,000	23.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		32.00000	23,000	22.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,235.00000	2,272,000	22.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		245.00000	212,000	15.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		448.00000	461,000	15.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		843.00000	796,000	13.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		46.00000	45,000	13.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,801.00000	1,755,000	17.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		4.00000	4,000	17.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,797.00000	2,752,000	23.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	1,000	23.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,797.00000	3,751,000	21.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	21.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		230.00000	198,000	15.76	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		483.00000	497,000	15.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,303.00000	8,349,000	30.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	27.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,303.00000	6,349,000	27.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		3.00000	1,000	23.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,306.00000	4,350,000	23.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		29.00000	20,000	22.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,332.00000	2,369,000	22.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		217.00000	186,000	15.95	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		520.00000	535,000	15.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		760.00000	713,000	14.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		63.00000	62,000	14.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,702.00000	1,656,000	17.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		5.00000	5,000	17.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,697.00000	2,652,000	22.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	22.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,697.00000	3,651,000	21.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	21.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,353.00000	8,399,000	30.86	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		6,353.00000	6,399,000	27.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		3.00000	1,000	23.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,356.00000	4,400,000	23.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		27.00000	18,000	22.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,380.00000	2,417,000	22.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		204.00000	174,000	16.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		557.00000	573,000	16.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		720.00000	673,000	14.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		73.00000	72,000	14.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,653.00000	1,606,000	16.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		6.00000	5,000	16.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,647.00000	2,602,000	22.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	22.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,647.00000	3,601,000	22.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	22.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,453.00000	8,499,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	27.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,453.00000	6,499,000	27.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		3.00000	1,000	24.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,456.00000	4,500,000	24.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		24.00000	16,000	22.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,477.00000	2,515,000	22.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		181.00000	153,000	16.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		634.00000	652,000	16.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		644.00000	597,000	14.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		97.00000	96,000	14.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,554.00000	1,507,000	16.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		7.00000	6,000	16.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,548.00000	2,502,000	21.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	21.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,547.00000	3,501,000	22.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	22.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,503.00000	8,549,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	27.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,503.00000	6,549,000	27.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		3.00000	1,000	24.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,506.00000	4,550,000	24.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		23.00000	15,000	22.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,526.00000	2,564,000	22.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		170.00000	144,000	16.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		673.00000	693,000	16.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		608.00000	561,000	14.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		111.00000	110,000	14.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,505.00000	1,458,000	16.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		8.00000	7,000	16.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,498.00000	2,452,000	21.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	21.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,497.00000	3,451,000	22.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	22.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,553.00000	8,599,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	28.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,553.00000	6,599,000	28.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		3.00000	1,000	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	12.15	Put		4,556.00000	4,600,000	24.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		22.00000	13,000	22.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,575.00000	2,612,000	22.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		160.00000	135,000	16.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		713.00000	734,000	16.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		572.00000	526,000	14.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		125.00000	125,000	14.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,456.00000	1,409,000	15.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		9.00000	8,000	15.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,448.00000	2,402,000	21.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	21.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,447.00000	3,401,000	22.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	22.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,703.00000	8,749,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	28.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,703.00000	6,749,000	28.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		2.00000	1,000	24.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,705.00000	4,750,000	24.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		19.00000	11,000	22.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,722.00000	2,760,000	22.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		475.00000	430,000	14.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		178.00000	179,000	14.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,309.00000	1,262,000	15.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		12.00000	11,000	15.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,298.00000	2,253,000	20.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	2,000	20.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,297.00000	3,251,000	23.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	23.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,653.00000	8,699,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	28.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,653.00000	6,699,000	28.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		2.00000	1,000	24.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,655.00000	4,700,000	24.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		20.00000	12,000	22.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,673.00000	2,711,000	22.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		143.00000	120,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		796.00000	819,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		506.00000	460,000	14.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		159.00000	159,000	14.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,358.00000	1,311,000	15.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		11.00000	10,000	15.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,348.00000	2,303,000	20.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	2,000	20.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,347.00000	3,301,000	23.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	23.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,803.00000	8,849,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	28.57	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	13/09/2010	Foreign Exchange Future	14.40	Put		6,803.00000	6,849,000	28.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		2.00000	1,000	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,805.00000	4,850,000	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		17.00000	9,000	22.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,820.00000	2,858,000	22.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		121.00000	100,000	17.93	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		924.00000	949,000	17.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		416.00000	372,000	14.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		219.00000	221,000	14.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,212.00000	1,164,000	14.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		15.00000	13,000	14.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,199.00000	2,153,000	19.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		2.00000	2,000	19.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,197.00000	3,152,000	23.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	23.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		135.00000	113,000	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		838.00000	862,000	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,103.00000	8,149,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	27.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,103.00000	6,149,000	27.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		4.00000	1,000	23.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,107.00000	4,150,000	23.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		36.00000	27,000	22.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,139.00000	2,176,000	22.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		278.00000	242,000	15.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		381.00000	391,000	15.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		929.00000	883,000	13.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		32.00000	32,000	13.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,900.00000	1,854,000	18.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		3.00000	3,000	18.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,897.00000	2,852,000	23.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	1,000	23.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,897.00000	3,851,000	21.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	21.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,153.00000	8,199,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	27.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,153.00000	6,199,000	27.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		4.00000	1,000	23.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,157.00000	4,200,000	23.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		34.00000	25,000	22.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,187.00000	2,224,000	22.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		261.00000	227,000	15.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		414.00000	426,000	15.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		886.00000	839,000	13.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		39.00000	38,000	13.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,851.00000	1,805,000	17.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		4.00000	4,000	17.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,847.00000	2,802,000	23.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	1,000	23.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,847.00000	3,801,000	21.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	21.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,403.00000	8,449,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	27.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,403.00000	6,449,000	27.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		3.00000	1,000	23.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,406.00000	4,450,000	23.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		26.00000	17,000	22.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,429.00000	2,466,000	22.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		192.00000	163,000	16.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		595.00000	612,000	16.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		682.00000	635,000	14.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		85.00000	84,000	14.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,603.00000	1,557,000	16.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		6.00000	6,000	16.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,598.00000	2,552,000	22.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	22.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,597.00000	3,551,000	22.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	22.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,603.00000	8,649,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	28.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,603.00000	6,649,000	28.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		2.00000	1,000	24.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,605.00000	4,650,000	24.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		21.00000	12,000	22.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,624.00000	2,661,000	22.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		151.00000	127,000	17.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		754.00000	776,000	17.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		539.00000	493,000	14.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		142.00000	142,000	14.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,407.00000	1,360,000	15.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		10.00000	9,000	15.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,398.00000	2,353,000	20.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	2,000	20.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,397.00000	3,351,000	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,753.00000	8,799,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	28.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,753.00000	6,799,000	28.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		2.00000	1,000	24.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,755.00000	4,800,000	24.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		18.00000	10,000	22.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,771.00000	2,809,000	22.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		128.00000	106,000	17.74	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		881.00000	905,000	17.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		445.00000	400,000	14.39	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	7.35	Put		198.00000	199,000	14.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,260.00000	1,213,000	14.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		13.00000	12,000	14.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,248.00000	2,203,000	20.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	2,000	20.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,247.00000	3,201,000	23.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	23.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		51.00000	41,000	21.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,754.00000	1,790,000	21.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		58.00000	47,000	20.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,611.00000	1,646,000	20.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,056.00000	1,084,000	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		103.00000	85,000	18.53	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,191.00000	1,221,000	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		88.00000	72,000	19.12	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		60.00000	49,000	20.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,563.00000	1,598,000	20.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		66.00000	53,000	20.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,469.00000	1,502,000	20.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		97.00000	80,000	18.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,100.00000	1,129,000	18.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		0.00000	326,000	14.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		0.00000	277,000	14.77	27,700.00	100	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.66880	7.71500		15.35	306,752.00	40	6,250.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	0,000	27.40	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	15.95	Put		8,236.00000	8,281,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		7.00000	1,000	25.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,242.00000	6,282,000	25.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		26.00000	17,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,261.00000	4,298,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		80.00000	65,000	22.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,315.00000	2,346,000	22.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		343.00000	301,000	16.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		578.00000	582,000	16.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		875.00000	824,000	14.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		110.00000	105,000	14.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,779.00000	1,731,000	16.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		14.00000	12,000	16.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,768.00000	2,721,000	20.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		3.00000	2,000	20.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,766.00000	3,719,000	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		206.00000	175,000	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,041.00000	1,056,000	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,286.00000	8,331,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		6.00000	1,000	25.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,291.00000	6,332,000	25.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		25.00000	16,000	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,310.00000	4,347,000	26.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		77.00000	62,000	22.76	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,362.00000	2,393,000	22.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		839.00000	787,000	14.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		124.00000	118,000	14.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,730.00000	1,683,000	16.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		15.00000	14,000	16.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,718.00000	2,671,000	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		3.00000	2,000	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,716.00000	3,669,000	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		1.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,336.00000	8,381,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		6.00000	1,000	25.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,341.00000	6,382,000	25.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		24.00000	15,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,359.00000	4,396,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		75.00000	60,000	22.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,410.00000	2,441,000	22.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		314.00000	274,000	16.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		649.00000	655,000	16.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		803.00000	751,000	14.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		138.00000	132,000	14.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,682.00000	1,634,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		17.00000	15,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,668.00000	2,621,000	20.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		3.00000	2,000	20.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,666.00000	3,619,000	25.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	25.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,386.00000	8,431,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		6.00000	1,000	25.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,391.00000	6,432,000	25.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		23.00000	14,000	26.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,408.00000	4,445,000	26.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		72.00000	58,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,457.00000	2,489,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		300.00000	261,000	16.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		685.00000	692,000	16.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		768.00000	716,000	14.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		153.00000	147,000	14.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,634.00000	1,586,000	16.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		19.00000	17,000	16.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,618.00000	2,572,000	20.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		3.00000	3,000	20.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,616.00000	3,569,000	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		328.00000	287,000	16.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		613.00000	618,000	16.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		1.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,436.00000	8,481,000	27.40	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	14.15	Call		5.00000	1,000	25.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,440.00000	6,482,000	25.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		23.00000	13,000	26.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,458.00000	4,494,000	26.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		70.00000	56,000	23.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,505.00000	2,537,000	23.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		287.00000	249,000	17.00	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		722.00000	730,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		734.00000	682,000	14.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		169.00000	163,000	14.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,586.00000	1,537,000	15.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		21.00000	18,000	15.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,569.00000	2,522,000	19.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		4.00000	3,000	19.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,566.00000	3,519,000	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,486.00000	8,531,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		5.00000	1,000	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,490.00000	6,532,000	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		22.00000	12,000	25.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,507.00000	4,543,000	25.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		68.00000	54,000	23.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,553.00000	2,585,000	23.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		275.00000	238,000	17.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		760.00000	769,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		701.00000	649,000	14.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		186.00000	180,000	14.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,538.00000	1,489,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		23.00000	20,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,519.00000	2,472,000	19.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		4.00000	3,000	19.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,516.00000	3,469,000	24.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	24.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,536.00000	8,581,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		5.00000	1,000	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,540.00000	6,582,000	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		21.00000	12,000	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,556.00000	4,593,000	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		66.00000	53,000	23.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,601.00000	2,634,000	23.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		264.00000	228,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		799.00000	809,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		669.00000	617,000	14.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		204.00000	198,000	14.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,490.00000	1,441,000	15.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		25.00000	22,000	15.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,469.00000	2,422,000	19.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		4.00000	3,000	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	13/12/2010	Foreign Exchange Future	4.25	Call		3,466.00000	3,419,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,735.00000	8,781,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		4.00000	1,000	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,739.00000	6,782,000	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		19.00000	9,000	25.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,754.00000	4,790,000	25.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		58.00000	46,000	23.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,793.00000	2,827,000	23.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		223.00000	191,000	18.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		958.00000	972,000	18.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		553.00000	501,000	15.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		288.00000	282,000	15.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,302.00000	1,252,000	14.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		37.00000	33,000	14.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,271.00000	2,224,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		6.00000	5,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,266.00000	3,220,000	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	1,000	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,685.00000	8,731,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		4.00000	1,000	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,689.00000	6,732,000	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		19.00000	10,000	25.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,704.00000	4,741,000	25.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		60.00000	48,000	23.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,745.00000	2,779,000	23.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		233.00000	199,000	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		918.00000	930,000	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		580.00000	529,000	15.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		265.00000	260,000	15.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,349.00000	1,299,000	15.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		34.00000	30,000	15.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,320.00000	2,273,000	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		5.00000	4,000	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,316.00000	3,270,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		198.00000	168,000	18.49	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,083.00000	1,099,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,785.00000	8,831,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		4.00000	1,000	25.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,789.00000	6,832,000	25.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		18.00000	8,000	25.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,803.00000	4,839,000	25.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		56.00000	45,000	23.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,841.00000	2,876,000	23.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		214.00000	183,000	18.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		999.00000	1,014,000	18.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		526.00000	475,000	15.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		311.00000	306,000	15.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,256.00000	1,205,000	14.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		41.00000	36,000	14.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,221.00000	2,174,000	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		6.00000	5,000	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,216.00000	3,170,000	23.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	23.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		253.00000	218,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		838.00000	849,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,136.00000	8,182,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		7.00000	1,000	24.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,142.00000	6,182,000	24.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		28.00000	19,000	26.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,163.00000	4,200,000	26.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		85.00000	70,000	22.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,220.00000	2,251,000	22.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		375.00000	331,000	16.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		510.00000	512,000	16.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		952.00000	901,000	14.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		87.00000	82,000	14.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,876.00000	1,829,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		11.00000	10,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,867.00000	2,821,000	21.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		2.00000	2,000	21.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,865.00000	3,819,000	26.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	26.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,186.00000	8,232,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		7.00000	1,000	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,192.00000	6,232,000	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		27.00000	18,000	26.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,212.00000	4,249,000	26.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		82.00000	67,000	22.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,267.00000	2,298,000	22.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		358.00000	316,000	16.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		543.00000	547,000	16.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		913.00000	862,000	14.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		98.00000	93,000	14.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,828.00000	1,780,000	16.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		13.00000	11,000	16.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,817.00000	2,771,000	21.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		2.00000	2,000	21.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,815.00000	3,769,000	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		1.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,586.00000	8,631,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		5.00000	1,000	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,590.00000	6,632,000	25.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		20.00000	11,000	25.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,605.00000	4,642,000	25.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		64.00000	51,000	23.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,649.00000	2,682,000	23.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		639.00000	587,000	14.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		224.00000	218,000	14.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,443.00000	1,394,000	15.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		28.00000	25,000	15.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,419.00000	2,373,000	19.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		4.00000	4,000	19.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,416.00000	3,369,000	24.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	24.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,635.00000	8,681,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		4.00000	1,000	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,639.00000	6,682,000	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		20.00000	10,000	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,655.00000	4,691,000	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		62.00000	49,000	23.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,697.00000	2,730,000	23.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		242.00000	208,000	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		877.00000	889,000	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		609.00000	557,000	14.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		244.00000	238,000	14.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,396.00000	1,346,000	15.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		31.00000	27,000	15.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,370.00000	2,323,000	19.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		5.00000	4,000	19.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,366.00000	3,320,000	23.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	23.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		2.00000	1,000	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,337.00000	7,382,000	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		13.00000	4,000	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,348.00000	5,385,000	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		42.00000	33,000	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,377.00000	3,414,000	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		142.00000	119,000	19.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,477.00000	1,500,000	19.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,665.00000	4,619,000	27.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,522.00000	1,546,000	20.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		137.00000	115,000	20.15	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		106.00000	88,000	21.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,891.00000	1,919,000	21.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		128.00000	107,000	20.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,613.00000	1,638,000	20.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		103.00000	85,000	21.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,938.00000	1,966,000	21.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		392.00000	348,000	15.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		477.00000	479,000	15.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future			7.78610	7.83290		16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		445.00000	422,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		612.00000	636,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		455.00000	402,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		672.00000	666,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		466.00000	412,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		583.00000	576,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		995.00000	997,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		328.00000	283,000	18.00	12,538,598.00	44,306	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,774.00000	2,800,000	23.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		107.00000	86,000	23.00	3,540,448.00	41,168	30,000.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.25680	11.28740		12.36	0.00	0	31,279.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,763.00000	10,793,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,763.00000	8,793,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,063.00000	11,093,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,063.00000	9,093,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,563.00000	10,593,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,563.00000	8,593,000	34.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	30.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,563.00000	6,593,000	30.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	0,000	24.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,564.00000	4,593,000	24.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,413.00000	10,443,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,413.00000	8,443,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	29.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,413.00000	6,443,000	29.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	24.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,414.00000	4,444,000	24.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,313.00000	10,343,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,313.00000	8,343,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		14.00000	10,000	21.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,327.00000	2,353,000	21.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		44.00000	36,000	17.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,357.00000	1,379,000	17.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		734.00000	704,000	12.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		47.00000	47,000	12.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,692.00000	1,661,000	16.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		5.00000	4,000	16.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	34.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,113.00000	10,143,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,113.00000	8,143,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,163.00000	10,193,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,163.00000	8,193,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		53.00000	43,000	17.28	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,216.00000	1,236,000	17.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		210.00000	185,000	13.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		373.00000	378,000	13.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		865.00000	835,000	12.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		28.00000	28,000	12.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,841.00000	1,810,000	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		4.00000	3,000	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,613.00000	10,643,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	30.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,613.00000	6,643,000	30.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	0,000	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,614.00000	4,643,000	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,813.00000	10,843,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,813.00000	8,843,000	34.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	31.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,813.00000	6,843,000	31.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,963.00000	10,993,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,963.00000	8,993,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		68.00000	56,000	16.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		1,031.00000	1,049,000	16.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		288.00000	255,000	12.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		251.00000	248,000	12.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,051.00000	1,020,000	12.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		14.00000	13,000	12.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		11,013.00000	11,043,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		9,013.00000	9,043,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		263.00000	235,000	12.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		276.00000	278,000	12.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,003.00000	973,000	12.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		16.00000	16,000	12.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,913.00000	10,943,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,913.00000	8,943,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		5.00000	4,000	21.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,918.00000	2,947,000	21.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		24.00000	19,000	20.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,937.00000	1,962,000	20.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		72.00000	60,000	16.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		985.00000	1,003,000	16.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		314.00000	281,000	12.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		227.00000	224,000	12.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,100.00000	1,069,000	12.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		13.00000	12,000	12.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,863.00000	10,893,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	31.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,863.00000	6,893,000	31.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	0,000	25.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,864.00000	4,893,000	25.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,713.00000	10,743,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,713.00000	8,743,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,663.00000	10,693,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,663.00000	8,693,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	30.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,663.00000	6,693,000	30.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	0,000	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,664.00000	4,693,000	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,513.00000	10,543,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,513.00000	8,543,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	30.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,513.00000	6,543,000	30.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	24.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,514.00000	4,544,000	24.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		125.00000	107,000	14.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		638.00000	650,000	14.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		573.00000	542,000	12.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		86.00000	85,000	12.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,493.00000	1,462,000	15.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		6.00000	5,000	15.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,463.00000	10,493,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,463.00000	8,493,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,363.00000	10,393,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,363.00000	8,393,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		13.00000	10,000	21.08	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	13.65	Put		2,376.00000	2,403,000	21.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		156.00000	135,000	14.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		519.00000	528,000	14.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		692.00000	662,000	12.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		55.00000	55,000	12.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,263.00000	10,293,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,263.00000	8,293,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	30.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,763.00000	6,793,000	30.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	28.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,763.00000	5,793,000	28.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	0,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,764.00000	4,793,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,764.00000	3,794,000	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		15.00000	11,000	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,278.00000	2,304,000	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		47.00000	38,000	17.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,310.00000	1,331,000	17.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		181.00000	158,000	13.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		444.00000	451,000	13.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		777.00000	747,000	12.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		40.00000	40,000	12.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,741.00000	1,710,000	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		4.00000	3,000	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		5.00000	4,000	21.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,968.00000	2,997,000	21.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	32.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,313.00000	7,343,000	32.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,313.00000	5,343,000	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	1,000	24.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,314.00000	4,344,000	24.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		82.00000	69,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		895.00000	912,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		370.00000	337,000	12.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		183.00000	180,000	12.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	32.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,213.00000	7,243,000	32.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		29.00000	23,000	19.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,742.00000	1,766,000	19.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		94.00000	80,000	15.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		807.00000	823,000	15.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		432.00000	400,000	12.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		145.00000	143,000	12.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,296.00000	1,265,000	14.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		9.00000	8,000	14.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	31.39	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	18.20	Put		6,913.00000	6,943,000	31.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	28.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,913.00000	5,943,000	28.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,913.00000	4,943,000	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		1.00000	1,000	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,914.00000	3,944,000	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		12.00000	9,000	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,425.00000	2,452,000	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		39.00000	32,000	18.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,452.00000	1,475,000	18.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		145.00000	125,000	14.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		558.00000	568,000	14.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		651.00000	621,000	12.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		64.00000	64,000	12.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,592.00000	1,561,000	15.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		5.00000	4,000	15.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		117.00000	99,000	14.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		680.00000	692,000	14.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		536.00000	504,000	12.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		99.00000	97,000	12.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,444.00000	1,413,000	14.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		7.00000	6,000	14.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	29.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,363.00000	6,393,000	29.81	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	16.65	Call		0.00000	0,000	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,363.00000	5,393,000	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		25.00000	20,000	20.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,888.00000	1,913,000	20.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		77.00000	64,000	16.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		940.00000	957,000	16.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,149.00000	1,118,000	13.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		12.00000	11,000	13.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	32.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,263.00000	7,293,000	32.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,263.00000	5,293,000	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		1.00000	1,000	24.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,264.00000	4,294,000	24.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		7.00000	5,000	21.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,770.00000	2,798,000	21.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		27.00000	22,000	19.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,790.00000	1,815,000	19.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		88.00000	74,000	15.64	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		851.00000	867,000	15.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		400.00000	368,000	12.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		163.00000	161,000	12.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,247.00000	1,216,000	13.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		10.00000	9,000	13.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	32.11	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	18.45	Put		7,163.00000	7,193,000	32.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	29.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,163.00000	6,193,000	29.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	26.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,163.00000	5,193,000	26.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		1.00000	1,000	23.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,164.00000	4,194,000	23.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		30.00000	25,000	19.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,693.00000	1,718,000	19.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		101.00000	86,000	15.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		764.00000	779,000	15.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		465.00000	433,000	12.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		128.00000	126,000	12.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,345.00000	1,314,000	14.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		8.00000	7,000	14.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		32.00000	26,000	19.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,645.00000	1,669,000	19.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		109.00000	92,000	15.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		722.00000	735,000	15.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,394.00000	1,363,000	14.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		7.00000	6,000	14.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	31.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,963.00000	6,993,000	31.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,963.00000	5,993,000	28.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,963.00000	4,993,000	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		1.00000	1,000	23.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,964.00000	3,994,000	23.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		37.00000	30,000	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,500.00000	1,523,000	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		135.00000	115,000	14.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		598.00000	608,000	14.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		611.00000	581,000	12.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		74.00000	74,000	12.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,543.00000	1,512,000	15.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		6.00000	5,000	15.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		11.00000	8,000	21.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,474.00000	2,501,000	21.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	30.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,713.00000	6,743,000	30.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,713.00000	5,743,000	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	0,000	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,714.00000	4,743,000	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		2.00000	1,000	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,715.00000	3,744,000	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		17.00000	13,000	20.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,180.00000	2,206,000	20.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	30.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,463.00000	6,493,000	30.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,463.00000	5,493,000	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	24.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,464.00000	4,494,000	24.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		2.00000	2,000	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,465.00000	3,495,000	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		23.00000	18,000	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,986.00000	2,011,000	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	29.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,263.00000	6,293,000	29.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		244.00000	217,000	12.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		307.00000	310,000	12.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		956.00000	927,000	12.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		19.00000	20,000	12.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,940.00000	1,909,000	17.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		3.00000	2,000	17.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	29.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,113.00000	6,143,000	29.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,113.00000	5,143,000	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		4.00000	3,000	22.06	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,117.00000	3,146,000	22.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		227.00000	200,000	12.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		340.00000	343,000	12.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		910.00000	881,000	12.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		23.00000	24,000	12.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,213.00000	5,243,000	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	1,000	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,214.00000	4,244,000	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		3.00000	2,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,216.00000	3,245,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		16.00000	12,000	20.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,229.00000	2,255,000	20.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		50.00000	41,000	17.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,263.00000	1,284,000	17.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		195.00000	171,000	13.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		408.00000	414,000	13.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		820.00000	791,000	12.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		33.00000	34,000	12.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,791.00000	1,760,000	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		4.00000	3,000	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,613.00000	8,643,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	31.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,113.00000	7,143,000	31.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	27.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,613.00000	5,643,000	27.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		1.00000	1,000	23.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,114.00000	4,144,000	23.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		8.00000	6,000	21.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,621.00000	2,649,000	21.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		56.00000	46,000	17.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,169.00000	1,189,000	17.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		500.00000	468,000	12.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		113.00000	111,000	12.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,890.00000	1,859,000	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		3.00000	2,000	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,387.00000	3,357,000	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		7.00000	5,000	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,720.00000	2,748,000	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,863.00000	8,893,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,363.00000	7,393,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	28.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,863.00000	5,893,000	28.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	1,000	24.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,364.00000	4,394,000	24.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		6.00000	4,000	21.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,869.00000	2,897,000	21.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		42.00000	34,000	18.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,405.00000	1,427,000	18.10	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	11.15	Call		341.00000	308,000	12.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		204.00000	201,000	12.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,642.00000	1,611,000	15.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		5.00000	4,000	15.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,138.00000	3,107,000	21.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	0,000	21.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,313.00000	9,343,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	33.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,813.00000	7,843,000	33.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	29.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,313.00000	6,343,000	29.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		1.00000	0,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,814.00000	4,843,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		3.00000	2,000	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,316.00000	3,345,000	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		26.00000	21,000	19.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,839.00000	1,864,000	19.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		168.00000	146,000	13.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		481.00000	489,000	13.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,198.00000	1,167,000	13.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		11.00000	10,000	13.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,688.00000	2,657,000	20.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1.00000	0,000	20.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	31.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		7,013.00000	7,043,000	31.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	28.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,013.00000	6,043,000	28.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		5,013.00000	5,043,000	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		1.00000	1,000	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,014.00000	4,044,000	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		5.00000	3,000	21.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		3,018.00000	3,046,000	21.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		10.00000	8,000	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,523.00000	2,551,000	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		22.00000	17,000	20.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,035.00000	2,060,000	20.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		35.00000	29,000	18.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,548.00000	1,572,000	18.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		63.00000	53,000	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,076.00000	1,096,000	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		6.00000	5,000	21.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,819.00000	2,848,000	21.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	31.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,063.00000	7,093,000	31.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,063.00000	6,093,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	26.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,063.00000	5,093,000	26.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		1.00000	1,000	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,064.00000	4,094,000	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		9.00000	7,000	21.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,572.00000	2,600,000	21.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		20.00000	16,000	20.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,083.00000	2,109,000	20.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		34.00000	27,000	18.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,597.00000	1,620,000	18.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		60.00000	49,000	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,123.00000	1,142,000	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		8.00000	6,000	21.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,671.00000	2,699,000	21.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	29.38	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,213.00000	6,243,000	29.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		19.00000	14,000	20.75	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,132.00000	2,157,000	20.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		4.00000	3,000	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,067.00000	3,096,000	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,513.00000	9,543,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	33.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,513.00000	7,543,000	33.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,513.00000	5,543,000	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		2.00000	2,000	22.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,515.00000	3,545,000	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,488.00000	2,457,000	19.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1.00000	0,000	19.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,413.00000	9,443,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	32.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,413.00000	7,443,000	32.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,413.00000	5,443,000	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		2.00000	2,000	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,415.00000	3,445,000	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,588.00000	2,557,000	19.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1.00000	0,000	19.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,463.00000	9,493,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	32.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,463.00000	7,493,000	32.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,538.00000	2,507,000	19.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1.00000	0,000	19.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,713.00000	9,743,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	33.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,713.00000	7,743,000	33.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,289.00000	2,258,000	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		2.00000	1,000	18.73	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	21.10	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,813.00000	9,843,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	28.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,813.00000	5,843,000	28.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		1.00000	1,000	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,814.00000	3,844,000	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,189.00000	2,158,000	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		2.00000	1,000	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,763.00000	9,793,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	33.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,763.00000	7,793,000	33.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,239.00000	2,208,000	18.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		2.00000	1,000	18.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,863.00000	9,893,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,863.00000	7,893,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		1.00000	1,000	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,864.00000	3,894,000	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,139.00000	2,108,000	18.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		2.00000	1,000	18.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		10,013.00000	10,043,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	34.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,013.00000	8,043,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,990.00000	1,959,000	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		3.00000	2,000	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,063.00000	10,093,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,063.00000	8,093,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,963.00000	9,993,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,963.00000	7,993,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,040.00000	2,009,000	17.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		3.00000	2,000	17.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,263.00000	9,293,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		3.00000	2,000	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,266.00000	3,295,000	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,738.00000	2,707,000	20.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1.00000	0,000	20.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,089.00000	2,059,000	17.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		2.00000	2,000	17.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,088.00000	3,057,000	21.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	0,000	21.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,238.00000	3,207,000	20.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	0,000	20.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,038.00000	3,007,000	21.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	0,000	21.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,563.00000	9,593,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	33.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,563.00000	7,593,000	33.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,563.00000	5,593,000	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		2.00000	1,000	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,565.00000	3,594,000	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,438.00000	2,408,000	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1.00000	1,000	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,363.00000	9,393,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		3.00000	2,000	22.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,366.00000	3,395,000	22.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,638.00000	2,607,000	20.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1.00000	0,000	20.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,938.00000	2,907,000	21.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	0,000	21.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,113.00000	9,143,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,888.00000	2,857,000	21.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	0,000	21.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	34.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,613.00000	9,643,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	33.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,613.00000	7,643,000	33.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		2.00000	1,000	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,615.00000	3,644,000	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,389.00000	2,358,000	19.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		2.00000	1,000	19.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,213.00000	10,243,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,213.00000	8,243,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,663.00000	9,693,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	33.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,663.00000	7,693,000	33.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,663.00000	5,693,000	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		2.00000	1,000	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,665.00000	3,694,000	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,339.00000	2,308,000	18.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		2.00000	1,000	18.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,913.00000	9,943,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	34.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,913.00000	7,943,000	34.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/09/2010	Foreign Exchange Future			11.43060	11.46210		13.92	0.00	0	2,795.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		146.00000	139,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,484.00000	1,508,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		164.00000	156,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,402.00000	1,425,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		155.00000	147,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,443.00000	1,466,000	18.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.60350	11.63670		14.66	0.00	0	7.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.07960	0.08050		19.71	0.00	0	1,364.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		303.00000	269,000	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		253.00000	309,000	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		66.00000	52,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		1,016.00000	1,092,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,061.00000	975,000	18.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		11.00000	15,000	18.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08090	0.08180		24.27	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		435.00000	391,000	22.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		545.00000	591,000	22.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.05230	10.03720		11.10	301,569.00	30	27,230.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		3.00000	2,000	16.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		2,066.00000	2,050,000	16.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		4.00000	3,000	16.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,867.00000	1,851,000	16.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		3.00000	3,000	16.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,966.00000	1,951,000	16.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,263.00000	9,248,000	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	30.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,263.00000	7,248,000	30.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	26.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,263.00000	5,248,000	26.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	20.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,263.00000	3,248,000	20.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		13.00000	11,000	14.63	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,276.00000	1,259,000	14.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		122.00000	116,000	11.81	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		385.00000	364,000	11.81	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		760.00000	771,000	12.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		23.00000	19,000	12.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,739.00000	1,753,000	16.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		2.00000	1,000	16.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,737.00000	2,752,000	19.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	19.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,563.00000	9,548,000	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	30.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,563.00000	7,548,000	30.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	27.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,563.00000	5,548,000	27.89	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	13.60	Call		0.00000	0,000	21.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,563.00000	3,548,000	21.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		7.00000	6,000	15.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,570.00000	1,554,000	15.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		62.00000	57,000	12.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		625.00000	605,000	12.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		502.00000	508,000	11.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		65.00000	56,000	11.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,440.00000	1,454,000	14.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		3.00000	2,000	14.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,437.00000	2,452,000	18.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	18.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,663.00000	9,648,000	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	31.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,663.00000	7,648,000	31.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	28.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,663.00000	5,648,000	28.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	21.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,663.00000	3,648,000	21.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		5.00000	5,000	15.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,668.00000	1,653,000	15.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		49.00000	45,000	12.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		712.00000	693,000	12.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		426.00000	429,000	11.58	0.00	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	9.70	Put		89.00000	77,000	11.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,341.00000	1,355,000	14.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		4.00000	3,000	14.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,337.00000	2,352,000	18.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	18.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,313.00000	9,298,000	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	30.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,313.00000	7,298,000	30.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	27.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,313.00000	5,298,000	27.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	20.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,313.00000	3,298,000	20.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		11.00000	10,000	14.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,324.00000	1,308,000	14.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		109.00000	103,000	11.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		422.00000	401,000	11.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		715.00000	725,000	12.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		28.00000	23,000	12.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,689.00000	1,703,000	16.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		2.00000	1,000	16.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,687.00000	2,702,000	19.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	19.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,363.00000	9,348,000	31.40	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	17.40	Call		0.00000	0,000	30.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,363.00000	7,348,000	30.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	27.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,363.00000	5,348,000	27.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	20.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,363.00000	3,348,000	20.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		10.00000	9,000	14.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,373.00000	1,357,000	14.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		97.00000	91,000	12.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		460.00000	439,000	12.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		670.00000	680,000	11.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		33.00000	28,000	11.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,639.00000	1,654,000	15.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	2,000	15.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,637.00000	2,652,000	19.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	19.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,513.00000	9,498,000	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	30.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,513.00000	7,498,000	30.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	27.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,513.00000	5,498,000	27.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	21.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,513.00000	3,498,000	21.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		7.00000	6,000	15.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,520.00000	1,504,000	15.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		69.00000	64,000	12.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		582.00000	562,000	12.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		542.00000	549,000	11.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		55.00000	47,000	11.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,490.00000	1,504,000	15.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		3.00000	2,000	15.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,487.00000	2,502,000	18.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	18.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,413.00000	9,398,000	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	30.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,413.00000	7,398,000	30.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	27.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,413.00000	5,398,000	27.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	20.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,413.00000	3,398,000	20.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		9.00000	8,000	15.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,422.00000	1,406,000	15.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		87.00000	81,000	12.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		500.00000	479,000	12.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		626.00000	635,000	11.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		39.00000	33,000	11.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,589.00000	1,604,000	15.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		2.00000	2,000	15.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,587.00000	2,602,000	18.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	18.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,463.00000	9,448,000	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	30.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,463.00000	7,448,000	30.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	27.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,463.00000	5,448,000	27.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	20.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,463.00000	3,448,000	20.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		8.00000	7,000	15.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,471.00000	1,455,000	15.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		78.00000	72,000	12.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		541.00000	520,000	12.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		584.00000	592,000	11.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		47.00000	40,000	11.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,539.00000	1,554,000	15.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		2.00000	2,000	15.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,537.00000	2,552,000	18.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	18.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,813.00000	9,798,000	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	31.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,813.00000	7,798,000	31.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	28.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,813.00000	5,798,000	28.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	22.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,813.00000	3,798,000	22.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		4.00000	3,000	16.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,817.00000	1,801,000	16.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		35.00000	31,000	13.36	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		848.00000	829,000	13.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		322.00000	322,000	11.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		135.00000	120,000	11.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,192.00000	1,206,000	13.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		5.00000	4,000	13.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,188.00000	2,203,000	18.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		1.00000	1,000	18.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,763.00000	9,748,000	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	31.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,763.00000	7,748,000	31.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	28.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,763.00000	5,748,000	28.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	21.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,763.00000	3,748,000	21.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		4.00000	4,000	16.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,767.00000	1,752,000	16.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		39.00000	35,000	13.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		802.00000	783,000	13.22	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	9.80	Call		355.00000	356,000	11.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		118.00000	104,000	11.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,241.00000	1,256,000	13.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		4.00000	4,000	13.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,238.00000	2,253,000	18.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		1.00000	1,000	18.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,863.00000	9,848,000	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	31.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,863.00000	7,848,000	31.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	28.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,863.00000	5,848,000	28.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	22.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,863.00000	3,848,000	22.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		31.00000	28,000	13.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		894.00000	876,000	13.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		291.00000	289,000	11.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		154.00000	137,000	11.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,143.00000	1,157,000	13.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		6.00000	5,000	13.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,138.00000	2,153,000	18.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	1,000	18.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,913.00000	9,898,000	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	31.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,913.00000	7,898,000	31.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	29.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,913.00000	5,898,000	29.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	22.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,913.00000	3,898,000	22.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		3.00000	3,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,916.00000	1,901,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		28.00000	25,000	13.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		941.00000	923,000	13.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		261.00000	258,000	11.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		174.00000	156,000	11.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,093.00000	1,107,000	12.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		6.00000	5,000	12.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,088.00000	2,103,000	17.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		1.00000	1,000	17.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,713.00000	9,698,000	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	31.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,713.00000	7,698,000	31.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	28.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,713.00000	5,698,000	28.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	21.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,713.00000	3,698,000	21.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		5.00000	4,000	15.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,718.00000	1,702,000	15.91	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	10.75	Call		44.00000	40,000	13.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		757.00000	738,000	13.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		389.00000	392,000	11.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		102.00000	90,000	11.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,291.00000	1,305,000	14.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		4.00000	3,000	14.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,287.00000	2,302,000	18.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	18.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,963.00000	9,948,000	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	31.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,963.00000	7,948,000	31.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	29.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,963.00000	5,948,000	29.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	22.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,963.00000	3,948,000	22.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		25.00000	22,000	13.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		988.00000	970,000	13.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		234.00000	230,000	11.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		197.00000	178,000	11.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,044.00000	1,058,000	12.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		7.00000	6,000	12.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,038.00000	2,053,000	17.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		1.00000	1,000	17.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	31.40	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	20.15	Put		10,113.00000	10,098,000	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,113.00000	8,098,000	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	29.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,113.00000	6,098,000	29.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	22.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,113.00000	4,098,000	22.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		2.00000	2,000	17.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,115.00000	2,100,000	17.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		18.00000	16,000	14.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,131.00000	1,114,000	14.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		169.00000	163,000	11.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		282.00000	261,000	11.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		900.00000	913,000	12.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		13.00000	11,000	12.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,888.00000	1,903,000	17.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	17.17	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.21190	10.19670		12.39	204,238.00	20	4,788.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		83.00000	77,000	17.04	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,551.00000	1,530,000	17.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.36980	10.35510		13.21	0.00	0	1,971.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,845.00000	9,830,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		2.00000	2,000	23.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,847.00000	7,832,000	23.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		9.00000	5,000	21.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,854.00000	5,835,000	21.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		46.00000	43,000	22.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,891.00000	3,873,000	22.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		134.00000	127,000	18.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,979.00000	1,957,000	18.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		254.00000	240,000	15.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,099.00000	1,070,000	15.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		556.00000	540,000	13.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		401.00000	370,000	13.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,231.00000	1,235,000	12.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		76.00000	65,000	12.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,170.00000	2,183,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		15.00000	13,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		146.00000	138,000	17.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,841.00000	1,818,000	17.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,895.00000	9,880,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		2.00000	2,000	23.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,897.00000	7,882,000	23.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		8.00000	4,000	21.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,903.00000	5,884,000	21.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		45.00000	42,000	22.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,940.00000	3,922,000	22.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		131.00000	123,000	18.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,026.00000	2,003,000	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		245.00000	231,000	15.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,140.00000	1,111,000	15.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		531.00000	515,000	13.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		426.00000	395,000	13.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,187.00000	1,190,000	12.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		82.00000	70,000	12.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,121.00000	2,134,000	14.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		16.00000	14,000	14.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,595.00000	10,580,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		1.00000	1,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,596.00000	8,581,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		5.00000	3,000	21.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,600.00000	6,583,000	21.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		26.00000	21,000	22.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,621.00000	4,601,000	22.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		86.00000	81,000	19.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,681.00000	2,661,000	19.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		155.00000	146,000	17.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,750.00000	1,726,000	17.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		305.00000	289,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		900.00000	869,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		689.00000	677,000	12.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		284.00000	257,000	12.81	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	13/12/2010	Foreign Exchange Future	8.95	Call		1,456.00000	1,463,000	13.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		51.00000	43,000	13.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,495.00000	10,480,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,496.00000	8,481,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		5.00000	3,000	21.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,500.00000	6,483,000	21.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		28.00000	24,000	22.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,523.00000	4,504,000	22.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		91.00000	86,000	19.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,586.00000	2,566,000	19.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		165.00000	155,000	17.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,660.00000	1,635,000	17.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		329.00000	312,000	14.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		824.00000	792,000	14.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		749.00000	739,000	12.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		244.00000	219,000	12.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,548.00000	1,557,000	13.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		43.00000	37,000	13.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,645.00000	9,630,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		2.00000	2,000	23.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,647.00000	7,632,000	23.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		10.00000	6,000	21.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,655.00000	5,636,000	21.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		50.00000	47,000	21.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,695.00000	3,677,000	21.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		151.00000	142,000	17.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,796.00000	1,772,000	17.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		294.00000	278,000	14.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		939.00000	908,000	14.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		660.00000	648,000	12.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		305.00000	278,000	12.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,410.00000	1,417,000	12.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		55.00000	47,000	12.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,367.00000	2,380,000	15.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		12.00000	10,000	15.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,745.00000	9,730,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		2.00000	2,000	23.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,747.00000	7,732,000	23.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		10.00000	5,000	21.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,755.00000	5,735,000	21.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		48.00000	45,000	22.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,793.00000	3,775,000	22.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		142.00000	134,000	17.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,887.00000	1,864,000	17.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		273.00000	258,000	15.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,018.00000	988,000	15.24	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	13/12/2010	Foreign Exchange Future	10.10	Call		606.00000	592,000	12.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		351.00000	322,000	12.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,320.00000	1,325,000	12.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		65.00000	55,000	12.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,268.00000	2,282,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		13.00000	12,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,045.00000	10,030,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		2.00000	2,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,047.00000	8,032,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		7.00000	4,000	21.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,052.00000	6,034,000	21.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		41.00000	38,000	22.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,086.00000	4,068,000	22.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		120.00000	113,000	18.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,165.00000	2,143,000	18.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		221.00000	208,000	16.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,266.00000	1,238,000	16.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		467.00000	449,000	13.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		512.00000	479,000	13.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,062.00000	1,062,000	12.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		107.00000	92,000	12.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,974.00000	1,987,000	14.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		19.00000	17,000	14.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	23.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,195.00000	10,180,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		2.00000	1,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,197.00000	8,181,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		7.00000	4,000	21.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,202.00000	6,184,000	21.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		36.00000	33,000	22.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,231.00000	4,213,000	22.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		109.00000	103,000	19.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,304.00000	2,283,000	19.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		200.00000	188,000	16.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,395.00000	1,368,000	16.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		415.00000	397,000	13.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		610.00000	577,000	13.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		950.00000	946,000	12.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		145.00000	126,000	12.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,830.00000	1,842,000	13.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		25.00000	22,000	13.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		1.00000	0,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,496.00000	9,480,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		3.00000	2,000	23.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,498.00000	7,482,000	23.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		12.00000	7,000	21.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,507.00000	5,487,000	21.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		54.00000	50,000	21.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,549.00000	3,530,000	21.57	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	7.85	Call		2,515.00000	2,529,000	16.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		10.00000	9,000	16.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,545.00000	9,530,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		3.00000	2,000	23.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,548.00000	7,532,000	23.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		11.00000	7,000	21.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,556.00000	5,537,000	21.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		52.00000	49,000	21.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,597.00000	3,579,000	21.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		160.00000	150,000	17.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,705.00000	1,680,000	17.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		316.00000	300,000	14.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		861.00000	830,000	14.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		718.00000	708,000	12.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		263.00000	238,000	12.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,502.00000	1,510,000	13.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		47.00000	40,000	13.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,466.00000	2,479,000	15.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		11.00000	9,000	15.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,595.00000	9,580,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		3.00000	2,000	23.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,598.00000	7,582,000	23.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		11.00000	7,000	21.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,606.00000	5,587,000	21.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		51.00000	48,000	21.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,646.00000	3,628,000	21.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,417.00000	2,430,000	15.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		12.00000	10,000	15.76	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			341.86500	341.50700			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			314.37300	314.08800			0.00	0	1,089.00
ALBI	On	05/08/2010	Index Future			314.45100	314.17300			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.76090	6.81300		11.41	13,521,800.00	2,000	9,588.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	40.21	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,787.00000	7,839,000	40.21	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	37.61	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,787.00000	5,839,000	37.61	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	29.96	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,787.00000	3,839,000	29.96	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	20.14	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,788.00000	1,840,000	20.14	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		280.00000	240,000	12.03	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		67.00000	79,000	12.03	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,214.00000	1,162,000	16.22	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	1,000	16.22	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,213.00000	2,161,000	19.47	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	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
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Call		3,213.00000	3,161,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		4,213.00000	4,161,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	40.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,737.00000	7,789,000	40.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	37.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,737.00000	5,789,000	37.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	29.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,737.00000	3,789,000	29.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		1.00000	1,000	19.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,738.00000	1,790,000	19.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		318.00000	276,000	12.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		55.00000	65,000	12.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,264.00000	1,211,000	16.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		1.00000	0,000	16.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,263.00000	2,211,000	19.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	19.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,263.00000	3,211,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,263.00000	4,211,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	40.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,687.00000	7,739,000	40.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	37.23	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	12.50	Put		5,687.00000	5,739,000	37.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		0.00000	0,000	29.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,687.00000	3,739,000	29.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		1.00000	1,000	19.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,688.00000	1,740,000	19.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		359.00000	314,000	12.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		46.00000	53,000	12.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,313.00000	1,261,000	16.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		0.00000	0,000	16.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,313.00000	2,261,000	18.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	18.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,313.00000	3,261,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,313.00000	4,261,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		210.00000	174,000	11.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		97.00000	113,000	11.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	40.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		8,037.00000	8,089,000	40.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	38.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		6,037.00000	6,089,000	38.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	31.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		4,037.00000	4,089,000	31.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		1.00000	1,000	21.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		2,038.00000	2,090,000	21.34	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		128.00000	106,000	11.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		165.00000	195,000	11.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		965.00000	914,000	15.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		2.00000	3,000	15.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,963.00000	1,911,000	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		2,963.00000	2,911,000	15.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	15.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,963.00000	3,911,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	40.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,937.00000	7,989,000	40.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	38.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,937.00000	5,989,000	38.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	30.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,937.00000	3,989,000	30.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		1.00000	1,000	20.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,938.00000	1,990,000	20.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		178.00000	145,000	11.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		115.00000	134,000	11.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,064.00000	1,012,000	15.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		1.00000	1,000	15.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,063.00000	2,011,000	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		3,063.00000	3,011,000	15.17	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,063.00000	4,011,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	40.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,087.00000	8,139,000	40.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	38.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,087.00000	6,139,000	38.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	31.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,087.00000	4,139,000	31.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		1.00000	1,000	21.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,088.00000	2,140,000	21.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		110.00000	90,000	12.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		197.00000	229,000	12.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		916.00000	864,000	14.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		3.00000	3,000	14.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,913.00000	1,861,000	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		2,913.00000	2,861,000	15.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	15.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,913.00000	3,861,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	40.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,987.00000	8,039,000	40.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	38.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,987.00000	6,039,000	38.22	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	30.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,987.00000	4,039,000	30.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		1.00000	1,000	21.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,988.00000	2,040,000	21.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		149.00000	124,000	11.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		136.00000	163,000	11.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,015.00000	963,000	15.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		2.00000	2,000	15.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		2,013.00000	1,961,000	20.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	20.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		3,013.00000	2,961,000	15.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	15.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		4,013.00000	3,961,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	40.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,837.00000	7,889,000	40.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	37.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,837.00000	5,889,000	37.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	30.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,837.00000	3,889,000	30.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		1.00000	1,000	20.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,838.00000	1,890,000	20.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		244.00000	206,000	11.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		81.00000	95,000	11.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,164.00000	1,112,000	15.99	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	5.65	Put		1.00000	1,000	15.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,163.00000	2,111,000	19.73	0.00	0	0.00
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		3,163.00000	3,111,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,163.00000	4,111,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	40.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,337.00000	8,389,000	40.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	38.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,337.00000	6,389,000	38.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	32.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,337.00000	4,389,000	32.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,337.00000	2,389,000	22.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		50.00000	40,000	13.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		387.00000	429,000	13.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		673.00000	623,000	13.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		10.00000	12,000	13.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,663.00000	1,611,000	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		2,663.00000	2,611,000	17.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	17.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,663.00000	3,611,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	15.17	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	40.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,287.00000	8,339,000	40.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	38.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,287.00000	6,339,000	38.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	32.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,287.00000	4,339,000	32.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		1.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,288.00000	2,339,000	22.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		58.00000	47,000	13.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		345.00000	386,000	13.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		721.00000	670,000	14.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		8.00000	9,000	14.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,713.00000	1,661,000	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		2,713.00000	2,661,000	16.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	16.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,713.00000	3,661,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	40.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,187.00000	8,239,000	40.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	38.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,187.00000	6,239,000	38.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	31.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,187.00000	4,239,000	31.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		1.00000	0,000	22.08	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,188.00000	2,239,000	22.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		80.00000	65,000	12.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		267.00000	304,000	12.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		818.00000	767,000	14.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		5.00000	6,000	14.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,813.00000	1,761,000	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		2,813.00000	2,761,000	16.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	16.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,813.00000	3,761,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	40.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,137.00000	8,189,000	40.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	38.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,137.00000	6,189,000	38.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	31.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,137.00000	4,189,000	31.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		1.00000	1,000	21.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,138.00000	2,190,000	21.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		94.00000	77,000	12.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		231.00000	266,000	12.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		867.00000	815,000	14.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		4.00000	4,000	14.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,863.00000	1,811,000	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,863.00000	2,811,000	16.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	16.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,863.00000	3,811,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	40.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,387.00000	8,439,000	40.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	38.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,387.00000	6,439,000	38.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	32.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,387.00000	4,439,000	32.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		0.00000	0,000	23.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,387.00000	2,439,000	23.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		42.00000	34,000	13.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		429.00000	473,000	13.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		626.00000	576,000	13.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		13.00000	15,000	13.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,613.00000	1,561,000	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		2,613.00000	2,561,000	17.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	17.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,613.00000	3,561,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	40.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,237.00000	8,289,000	40.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	38.50	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	13.05	Put		6,237.00000	6,289,000	38.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	31.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,237.00000	4,289,000	31.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		1.00000	0,000	22.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,238.00000	2,289,000	22.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		68.00000	55,000	12.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		305.00000	344,000	12.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		769.00000	718,000	14.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		6.00000	7,000	14.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,763.00000	1,711,000	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		2,763.00000	2,711,000	16.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	16.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,763.00000	3,711,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	40.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,437.00000	8,489,000	40.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	38.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,437.00000	6,489,000	38.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	32.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,437.00000	4,489,000	32.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		0.00000	0,000	23.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,437.00000	2,489,000	23.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		36.00000	29,000	13.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		473.00000	518,000	13.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		579.00000	529,000	13.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		16.00000	18,000	13.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,563.00000	1,511,000	17.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	17.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,563.00000	2,511,000	17.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	17.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,563.00000	3,511,000	15.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	15.17	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.79510	6.84700		13.20	20,385.30	3	4,490.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.82270	6.87350		13.99	682,270.00	100	200.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.25150	7.28240		9.95	108,772.50	15	55.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		133.00000	111,000	10.16	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		151.00000	160,000	10.16	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		113.00000	93,000	10.37	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		181.00000	192,000	10.37	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		161.00000	131,000	9.95	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		129.00000	130,000	9.95	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			6.86590	6.93720		11.48	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			137.19700	137.03900			0.00	0	2.00
GOVI On	06/05/2010	GOVI			315.85000	315.53400		6.80	0.00	0	324.00
GOVI On	06/05/2010	GOVI	309.80	Call		64,831.00000	67,148,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		7,491.00000	6,648,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			321.34100	321.02500		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	
GOVI	On	05/08/2010	GOVI	315.60	Call		81,167.00000	83,145,000	6.57	0.00	0	0.00
GOVI	On	05/08/2010	GOVI	315.60	Put		26,917.00000	25,735,000	6.57	0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On	06/05/2010	Index Future			362.50000	362.50500			0.00	0	469.00
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.91238	15.00		0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.76200	15.00		0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.59300	15.00		0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.60600	15.00		0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500	15.00		0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300	15.00		0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100	15.00		0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400	0.33		0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800	0.36		0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400	0.38		0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			6.66000	6.66000			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.58000	6.58000			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.57000	6.57000			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.54000	6.54000			0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.54000	6.54000			0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/09/2010	Jibar Tradeable Future			6.54000	6.54000			0.00	0	1,000.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			6.66000	6.66000			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.91000	6.91000			0.00	0	5,000.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			7.24000	7.24000			0.00	0	5,000.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			7.56000	7.56000			0.00	0	3,500.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			7.87000	7.87000			0.00	0	7,500.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.95000	7.95000			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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JROD	On	31/03/2010	Rodi			7.18400	7.20000			0.00	0	0.00
OTH1	On	06/05/2010	Index Future			305.88200	305.74200			0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.02600	6.96100		1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		697.00000	616,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		3.00000	6,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		808.00000	678,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		49.00000	4,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		635.00000	554,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		5.00000	8,000	1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			7.96900	8.02300		3.50	0.00	0	6,105.00
R157	On	06/05/2010	Bond Future	8.50	Call		2,379.00000	2,593,000	3.62	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		71.00000	20,000	3.62	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Call		616.00000	631,000	3.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Put		729.00000	479,000	3.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	7.90	Call		410.00000	397,000	3.48	0.00	0	10.00
R157	On	06/05/2010	Bond Future	7.90	Put		1,014.00000	737,000	3.48	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.04500	8.10300		3.75	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,289.00000	3,441,000	3.92	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		315.00000	196,000	3.92	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,395.00000	2,502,000	3.87	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		559.00000	395,000	3.87	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		4,267.00000	4,458,000	3.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	9.00	Put		169.00000	88,000	3.96	0.00	0	500.00
R157	On	05/08/2010	Bond Future	8.25	Put		952.00000	728,000	3.81	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,636.00000	1,683,000	3.81	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.06100	8.12200		4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,843.00000	2,677,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		1,172.00000	734,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,982.00000	2,831,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		1,092.00000	669,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,706.00000	2,528,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		1,255.00000	804,000	4.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			8.82500	8.83700		7.75	0.00	0	18,696.00
R186	On	06/05/2010	Bond Future	9.00	Call		2,273.00000	2,174,000	7.91	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		734.00000	520,000	7.91	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.88800	8.90100		9.25	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,584.00000	4,522,000	9.41	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		1,376.00000	1,192,000	9.41	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		2,023.00000	1,892,000	9.14	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		3,454.00000	3,201,000	9.14	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		8,048.00000	8,054,000	9.76	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		475.00000	359,000	9.76	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		9,928.00000	9,965,000	9.95	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		269.00000	184,000	9.95	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			8.91900	8.93200		9.50	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		5,552.00000	5,281,000	10.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/11/2010	Bond Future	9.25	Put		2,657.00000	2,265,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		5,823.00000	5,560,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2,482.00000	2,099,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,941.00000	5,009,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,493.00000	2,441,000	10.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			7.98400	8.03800		3.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,825.00000	1,988,000	3.37	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		62.00000	17,000	3.37	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.07000	8.12800		3.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		3,291.00000	3,437,000	4.01	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		158.00000	91,000	4.01	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.08600	8.14700		3.75	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,996.00000	2,135,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		776.00000	702,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,108.00000	2,250,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		716.00000	645,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,888.00000	2,022,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		839.00000	761,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.47000	8.50300		5.00	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		2,692.00000	2,812,000	5.20	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		84.00000	28,000	5.20	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.54800	8.58300		5.75	0.00	0	1,607.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,760.00000	3,861,000	6.07	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		382.00000	302,000	6.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/11/2010	Bond Future			8.58400	8.62000		6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		4,022.00000	3,911,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		914.00000	622,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		4,196.00000	4,096,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		847.00000	565,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,852.00000	3,729,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		986.00000	682,000	6.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.55000	8.58300		5.50	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		2,542.00000	2,657,000	5.72	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		135.00000	56,000	5.72	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Call		5,199.00000	5,388,000	5.98	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Put		6.00000	1,000	5.98	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		1,105.00000	846,000	5.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		616.00000	551,000	5.50	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.62500	8.66000		6.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,816.00000	3,906,000	6.99	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		516.00000	406,000	6.99	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.65800	8.69400		6.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		4,234.00000	4,117,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		1,188.00000	870,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		4,419.00000	4,313,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1,106.00000	798,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		4,053.00000	3,925,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,276.00000	947,000	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
R206	On	06/05/2010	Bond Future			7.99100	8.04600		2.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		2,165.00000	2,325,000	2.89	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		12.00000	1,000	2.89	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.09900	8.15900		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,537.00000	2,642,000	3.14	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		132.00000	62,000	3.14	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.11700	8.18100		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,716.00000	1,537,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		852.00000	499,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,799.00000	1,628,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		801.00000	455,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,636.00000	1,448,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		907.00000	544,000	3.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.66900	8.68200		6.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		3,421.00000	3,466,000	6.49	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		58.00000	24,000	6.49	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.74400	8.75700		7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,668.00000	4,664,000	7.90	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		395.00000	313,000	7.90	0.00	0	0.00
R207	On	04/11/2010	Bond Future			8.77600	8.78900		7.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		4,074.00000	3,865,000	8.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,439.00000	1,154,000	8.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		4,257.00000	4,056,000	8.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,342.00000	1,065,000	8.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future	9.20	Call		3,894.00000	3,679,000	8.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,540.00000	1,249,000	8.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future			8.76700	8.77900		6.75	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		3,004.00000	3,009,000	7.04	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		117.00000	46,000	7.04	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.83600	8.84900		8.00	0.00	0	1,249.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,385.00000	4,380,000	8.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		500.00000	414,000	8.45	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.87100	8.88400		8.25	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,869.00000	3,425,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,689.00000	1,167,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		4,051.00000	3,619,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,579.00000	1,068,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,439.00000	3,236,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,553.00000	1,271,000	8.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.83900	8.84000		10.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		256.00000	139,000	9.88	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		3,031.00000	2,907,000	9.88	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.88700	8.88900		11.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,725.00000	1,586,000	11.61	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,829.00000	2,674,000	11.61	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.91200	8.91300		12.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,536.00000	3,307,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,862.00000	2,625,000	13.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.05	Call		3,736.00000	3,509,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,680.00000	2,445,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		3,342.00000	3,112,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		3,054.00000	2,816,000	13.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			311.97700	311.67000			0.00	0	100.00
Total for Derivatives :										383,359,094.40	135,079	733,007.00

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			7.00500	6.94000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.94500	7.99000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.80500	8.81000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.95500	8.00000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.44000	8.46500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.51000	8.55000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.95500	8.00000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.64000	8.65000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.74000	8.75000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Spot Bond			8.82500	8.81500			0.00	0	0.00
Total for j-Bonds :							0.00	0	0.00
Grand Total:							383,359,094.40	135,079	733,007.00