



Daily MTM Report

Daily summary for: 13/04/2010

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			7.38440	7.31860		13.36	4,777,706.80	647	263,715.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		6.00000	7,000	17.15	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		1,087.00000	1,023,000	17.15	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	38.64	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,831.00000	8,766,000	38.64	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	37.00	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,831.00000	6,766,000	37.00	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,169.00000	3,234,000	17.91	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	17.91	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	38.64	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,881.00000	8,816,000	38.64	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	37.07	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,881.00000	6,816,000	37.07	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,119.00000	3,184,000	17.91	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	17.91	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	38.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,981.00000	8,916,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,281.00000	9,216,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,481.00000	9,416,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	37.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,481.00000	7,416,000	37.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,481.00000	3,416,000	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,431.00000	9,366,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	37.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,431.00000	7,366,000	37.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	27.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,431.00000	3,366,000	27.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,569.00000	1,635,000	19.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	1,000	19.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,569.00000	2,634,000	19.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	19.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,381.00000	9,316,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	37.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,381.00000	7,316,000	37.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		9,181.00000	9,116,000	38.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		9,231.00000	9,166,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		9,131.00000	9,066,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	37.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		7,131.00000	7,066,000	37.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		113.00000	135,000	13.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		244.00000	201,000	13.55	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		873.00000	938,000	15.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		4.00000	4,000	15.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		1,869.00000	1,934,000	21.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	21.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		2,869.00000	2,934,000	18.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	18.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		9,031.00000	8,966,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	37.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		7,031.00000	6,966,000	37.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		971.00000	1,036,000	16.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		2.00000	2,000	16.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		1,969.00000	2,034,000	21.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	21.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		2,969.00000	3,034,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	38.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,931.00000	8,866,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		200.00000	242,000	13.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		131.00000	108,000	13.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,070.00000	1,136,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		1.00000	2,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,069.00000	3,134,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	37.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,981.00000	6,916,000	37.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	34.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,481.00000	5,416,000	34.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		9.00000	10,000	16.77	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		990.00000	926,000	16.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		172.00000	210,000	13.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		153.00000	126,000	13.64	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,021.00000	1,086,000	16.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		2.00000	2,000	16.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,019.00000	2,084,000	21.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	21.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,019.00000	3,084,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		6.00000	6,000	17.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1,137.00000	1,072,000	17.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2.00000	3,000	18.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,433.00000	1,369,000	18.48	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	14.60	Call		0.00000	0,000	37.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,281.00000	7,216,000	37.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		7,231.00000	7,166,000	37.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	30.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		4,231.00000	4,166,000	30.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	37.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		7,181.00000	7,116,000	37.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3.00000	3,000	18.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,384.00000	1,319,000	18.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		635.00000	696,000	15.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		16.00000	12,000	15.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,619.00000	1,685,000	20.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	1,000	20.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,619.00000	2,684,000	19.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	19.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		5.00000	6,000	17.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,186.00000	1,122,000	17.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		98.00000	117,000	13.74	0.00	0	7,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		279.00000	233,000	13.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		1,819.00000	1,884,000	21.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	21.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		2,819.00000	2,884,000	18.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	18.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	34.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,731.00000	5,666,000	34.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	31.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,731.00000	4,666,000	31.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	28.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,731.00000	3,666,000	28.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		4.00000	5,000	17.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,235.00000	1,171,000	17.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		85.00000	101,000	13.93	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		316.00000	267,000	13.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		777.00000	840,000	15.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		8.00000	6,000	15.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		1,769.00000	1,834,000	20.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	20.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		2,769.00000	2,834,000	18.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	18.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	35.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,781.00000	5,716,000	35.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	32.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,781.00000	4,716,000	32.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	28.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,781.00000	3,716,000	28.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		4.00000	4,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,285.00000	1,220,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		729.00000	792,000	15.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		10.00000	8,000	15.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,719.00000	1,784,000	20.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	20.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,719.00000	2,784,000	18.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	18.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	35.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,831.00000	5,766,000	35.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	28.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,831.00000	3,766,000	28.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3.00000	4,000	18.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,334.00000	1,270,000	18.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		681.00000	744,000	15.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		12.00000	10,000	15.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,669.00000	1,734,000	20.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	20.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,669.00000	2,734,000	18.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	18.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	35.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,981.00000	5,916,000	35.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	32.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,981.00000	4,916,000	32.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	29.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,981.00000	3,916,000	29.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2.00000	2,000	18.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,483.00000	1,418,000	18.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		40.00000	47,000	14.88	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		521.00000	463,000	14.88	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		543.00000	603,000	15.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		24.00000	19,000	15.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,519.00000	1,585,000	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	1,000	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,519.00000	2,584,000	19.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	19.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		34.00000	41,000	15.07	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		565.00000	507,000	15.07	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		499.00000	558,000	14.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		30.00000	24,000	14.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,469.00000	1,535,000	19.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	1,000	19.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,469.00000	2,534,000	19.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	19.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	36.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		6,081.00000	6,016,000	36.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	29.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		4,081.00000	4,016,000	29.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2.00000	2,000	19.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,583.00000	1,518,000	19.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		29.00000	35,000	15.26	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		610.00000	551,000	15.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		456.00000	513,000	14.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		37.00000	29,000	14.74	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	5.90	Call		1,419.00000	1,485,000	18.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	1,000	18.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,419.00000	2,484,000	19.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	19.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	36.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		6,181.00000	6,116,000	36.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	30.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		4,181.00000	4,116,000	30.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	36.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,381.00000	6,316,000	36.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	33.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,381.00000	5,316,000	33.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	30.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,381.00000	4,316,000	30.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	26.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,381.00000	3,316,000	26.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	36.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,331.00000	6,266,000	36.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	33.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,331.00000	5,266,000	33.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,331.00000	4,266,000	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		264.00000	310,000	14.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		95.00000	76,000	14.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,170.00000	1,235,000	17.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		1.00000	1,000	17.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,169.00000	2,234,000	20.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	20.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	36.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,281.00000	6,216,000	36.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	30.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,281.00000	4,216,000	30.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	26.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,281.00000	3,216,000	26.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	19.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,782.00000	1,717,000	19.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		16.00000	19,000	16.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		797.00000	735,000	16.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		299.00000	348,000	14.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		80.00000	64,000	14.19	0.00	0	3,950.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,219.00000	1,285,000	17.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		0.00000	1,000	17.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,219.00000	2,284,000	20.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	20.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	36.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		6,131.00000	6,066,000	36.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	30.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		4,131.00000	4,066,000	30.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		25.00000	30,000	15.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		656.00000	596,000	15.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		414.00000	470,000	14.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		45.00000	36,000	14.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,369.00000	1,435,000	18.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	1,000	18.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,369.00000	2,434,000	19.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	19.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	35.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		6,031.00000	5,966,000	35.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	32.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		5,031.00000	4,966,000	32.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		4,031.00000	3,966,000	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1.00000	2,000	19.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,632.00000	1,568,000	19.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2.00000	2,000	18.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,533.00000	1,468,000	18.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	34.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,681.00000	5,616,000	34.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	31.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,681.00000	4,616,000	31.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	19.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,682.00000	1,617,000	19.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		374.00000	428,000	14.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		55.00000	44,000	14.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,319.00000	1,385,000	18.34	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	6.00	Put		0.00000	1,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	35.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,881.00000	5,816,000	35.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	29.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,881.00000	3,816,000	29.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1.00000	1,000	20.18	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,882.00000	1,817,000	20.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		231.00000	275,000	13.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		112.00000	91,000	13.91	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,120.00000	1,185,000	17.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		1.00000	1,000	17.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,119.00000	2,184,000	20.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	20.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	31.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,531.00000	4,466,000	31.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1.00000	1,000	20.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,932.00000	1,867,000	20.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	19.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,732.00000	1,667,000	19.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		150.00000	181,000	13.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		181.00000	147,000	13.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		8,181.00000	8,116,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	36.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,681.00000	6,616,000	36.81	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	12.50	Call		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		5,181.00000	5,116,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	28.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,681.00000	3,616,000	28.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		825.00000	889,000	15.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		6.00000	5,000	15.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,319.00000	2,384,000	20.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	20.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		3,819.00000	3,884,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,431.00000	8,366,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	37.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,931.00000	6,866,000	37.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	29.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,931.00000	3,866,000	29.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		10.00000	12,000	16.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		941.00000	878,000	16.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		589.00000	649,000	15.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		20.00000	15,000	15.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,069.00000	2,134,000	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,569.00000	3,634,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1.00000	1,000	20.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,982.00000	1,917,000	20.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		73.00000	87,000	14.12	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		354.00000	303,000	14.12	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	32.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,931.00000	4,866,000	32.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	31.49	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,581.00000	4,516,000	31.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	20.00	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,832.00000	1,767,000	20.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1.00000	1,000	20.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		2,032.00000	1,967,000	20.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		63.00000	75,000	14.31	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		394.00000	341,000	14.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,881.00000	4,816,000	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	21.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,281.00000	2,216,000	21.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		2,181.00000	2,116,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		54.00000	64,000	14.50	0.00	0	17,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		435.00000	380,000	14.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	22.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,331.00000	2,266,000	22.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	21.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,231.00000	2,166,000	21.62	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	9.45	Call		0.00000	1,000	21.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		2,131.00000	2,067,000	21.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		46.00000	55,000	14.69	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		477.00000	421,000	14.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	33.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		5,231.00000	5,166,000	33.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		14.00000	16,000	16.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		845.00000	782,000	16.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,431.00000	5,366,000	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	26.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,331.00000	3,266,000	26.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	26.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,231.00000	3,166,000	26.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	25.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		3,131.00000	3,066,000	25.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		7.00000	9,000	16.96	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1,038.00000	975,000	16.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,281.00000	5,216,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	25.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		3,181.00000	3,116,000	25.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	25.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		3,081.00000	3,016,000	25.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		12.00000	14,000	16.39	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		893.00000	830,000	16.39	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	33.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		5,131.00000	5,066,000	33.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	25.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		3,031.00000	2,966,000	25.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	24.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,931.00000	2,866,000	24.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	24.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,831.00000	2,766,000	24.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	23.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,731.00000	2,666,000	23.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	23.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,631.00000	2,566,000	23.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	22.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,531.00000	2,466,000	22.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	22.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,431.00000	2,366,000	22.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		18.00000	22,000	15.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		749.00000	688,000	15.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	32.24	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,831.00000	4,766,000	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1.00000	1,000	20.94	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		2,082.00000	2,017,000	20.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	33.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		5,081.00000	5,016,000	33.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	25.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,981.00000	2,916,000	25.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	24.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,881.00000	2,816,000	24.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,781.00000	2,716,000	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	23.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,581.00000	2,516,000	23.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	22.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,481.00000	2,416,000	22.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	22.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,381.00000	2,316,000	22.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		21.00000	25,000	15.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		702.00000	641,000	15.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	23.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,681.00000	2,616,000	23.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,381.00000	8,316,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,619.00000	3,684,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	36.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,431.00000	6,366,000	36.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	31.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,431.00000	4,366,000	31.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	38.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,481.00000	8,416,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	36.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,481.00000	6,416,000	36.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	31.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,481.00000	4,416,000	31.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,519.00000	3,584,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,631.00000	8,566,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	36.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,631.00000	6,566,000	36.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	31.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,631.00000	4,566,000	31.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,369.00000	3,434,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,531.00000	8,466,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	36.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,531.00000	6,466,000	36.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,469.00000	3,534,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		10,181.00000	10,116,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,581.00000	8,516,000	38.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	36.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,581.00000	6,516,000	36.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,419.00000	3,484,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,681.00000	8,616,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,319.00000	3,384,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,731.00000	8,666,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	36.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,731.00000	6,666,000	36.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		336.00000	387,000	14.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		67.00000	53,000	14.33	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,269.00000	1,335,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		0.00000	1,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,269.00000	2,334,000	20.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	20.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,269.00000	3,334,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,281.00000	8,216,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,719.00000	3,784,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	38.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,331.00000	8,266,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,669.00000	3,734,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,781.00000	8,716,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	36.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,781.00000	6,716,000	36.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,219.00000	3,284,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		130.00000	155,000	13.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		211.00000	171,000	13.36	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.49990	7.43360		14.73	397,494.70	53	15,709.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,416.00000	8,350,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	28.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,416.00000	6,350,000	28.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	24.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,417.00000	4,351,000	24.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		15.00000	17,000	23.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,431.00000	2,367,000	23.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		653.00000	709,000	14.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		69.00000	59,000	14.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,588.00000	1,654,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		4.00000	4,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,584.00000	2,650,000	23.41	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	13/09/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	23.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,584.00000	3,650,000	22.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	22.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,366.00000	8,300,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	28.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,366.00000	6,300,000	28.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	24.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,367.00000	4,301,000	24.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		16.00000	19,000	23.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,382.00000	2,319,000	23.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		172.00000	188,000	15.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		538.00000	488,000	15.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		693.00000	750,000	14.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		59.00000	50,000	14.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,637.00000	1,704,000	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		3.00000	4,000	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,634.00000	2,700,000	23.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	23.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,634.00000	3,700,000	22.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	22.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		161.00000	175,000	16.17	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		577.00000	525,000	16.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,466.00000	8,400,000	31.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	28.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,466.00000	6,400,000	28.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	24.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,467.00000	4,401,000	24.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		14.00000	16,000	23.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,480.00000	2,416,000	23.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		150.00000	164,000	16.38	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		616.00000	564,000	16.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		615.00000	669,000	14.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		81.00000	69,000	14.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,538.00000	1,604,000	17.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		4.00000	4,000	17.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,534.00000	2,600,000	23.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,534.00000	3,600,000	23.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,516.00000	8,450,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	28.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,516.00000	6,450,000	28.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	24.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,517.00000	4,451,000	24.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		13.00000	15,000	23.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,529.00000	2,465,000	23.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		140.00000	153,000	16.59	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	13/09/2010	Foreign Exchange Future	7.95	Put		656.00000	603,000	16.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		578.00000	629,000	14.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		94.00000	79,000	14.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,489.00000	1,555,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		5.00000	5,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,484.00000	2,551,000	22.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	22.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,484.00000	3,550,000	23.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,616.00000	8,550,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	28.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,616.00000	6,550,000	28.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	24.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,617.00000	4,551,000	24.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		11.00000	13,000	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,627.00000	2,563,000	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		123.00000	134,000	17.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		739.00000	684,000	17.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		507.00000	555,000	14.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		123.00000	105,000	14.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,390.00000	1,456,000	16.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		6.00000	6,000	16.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,384.00000	2,451,000	22.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	22.24	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	13/09/2010	Foreign Exchange Future	4.05	Call		3,384.00000	3,450,000	23.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,666.00000	8,600,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	28.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,666.00000	6,600,000	28.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	24.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,667.00000	4,601,000	24.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		10.00000	12,000	23.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,676.00000	2,612,000	23.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		115.00000	126,000	17.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		781.00000	726,000	17.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		473.00000	519,000	14.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		139.00000	119,000	14.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,341.00000	1,407,000	16.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		7.00000	7,000	16.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,334.00000	2,401,000	21.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	21.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,334.00000	3,400,000	23.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,716.00000	8,650,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	29.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,716.00000	6,650,000	29.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	24.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,717.00000	4,651,000	24.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		9.00000	11,000	23.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,725.00000	2,661,000	23.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		108.00000	118,000	17.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		824.00000	768,000	17.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		442.00000	485,000	14.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		158.00000	135,000	14.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,292.00000	1,358,000	16.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		8.00000	8,000	16.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,285.00000	2,351,000	21.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	21.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,284.00000	3,350,000	24.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,866.00000	8,800,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	29.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,866.00000	6,800,000	29.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	25.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,867.00000	4,801,000	25.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		7.00000	8,000	23.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,873.00000	2,808,000	23.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		355.00000	391,000	14.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		221.00000	191,000	14.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,145.00000	1,211,000	15.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		11.00000	11,000	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	13/09/2010	Foreign Exchange Future	5.30	Call		2,135.00000	2,201,000	20.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	20.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,134.00000	3,200,000	24.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	24.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,816.00000	8,750,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	29.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,816.00000	6,750,000	29.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,817.00000	4,751,000	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		8.00000	9,000	23.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,824.00000	2,759,000	23.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		95.00000	104,000	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		911.00000	854,000	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		382.00000	421,000	14.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		198.00000	171,000	14.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,194.00000	1,260,000	15.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		10.00000	10,000	15.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,185.00000	2,251,000	21.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	21.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,184.00000	3,250,000	24.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,966.00000	8,900,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	29.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,966.00000	6,900,000	29.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	1,000	25.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,966.00000	4,901,000	25.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		6.00000	7,000	23.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,972.00000	2,907,000	23.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		79.00000	87,000	18.44	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,045.00000	987,000	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		304.00000	335,000	14.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		270.00000	235,000	14.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,048.00000	1,113,000	14.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		14.00000	13,000	14.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,035.00000	2,101,000	20.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	20.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,034.00000	3,100,000	25.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		89.00000	98,000	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		955.00000	898,000	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,266.00000	8,200,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	28.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,266.00000	6,200,000	28.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	24.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,267.00000	4,201,000	24.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		19.00000	22,000	23.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,285.00000	2,222,000	23.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		197.00000	216,000	15.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		463.00000	416,000	15.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		776.00000	836,000	14.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		42.00000	36,000	14.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,737.00000	1,803,000	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		3.00000	3,000	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,734.00000	2,800,000	24.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	24.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,734.00000	3,800,000	22.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	22.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,316.00000	8,250,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	28.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,316.00000	6,250,000	28.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	24.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,317.00000	4,251,000	24.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		18.00000	20,000	23.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,334.00000	2,270,000	23.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		184.00000	201,000	15.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		500.00000	451,000	15.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		734.00000	793,000	14.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		50.00000	43,000	14.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,687.00000	1,753,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		3.00000	3,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,684.00000	2,750,000	24.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	24.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,684.00000	3,750,000	22.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	22.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,566.00000	8,500,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	28.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,566.00000	6,500,000	28.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,567.00000	4,501,000	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		12.00000	14,000	23.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,578.00000	2,514,000	23.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		131.00000	143,000	16.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		697.00000	643,000	16.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		541.00000	591,000	14.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		107.00000	91,000	14.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,440.00000	1,506,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		6.00000	6,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,434.00000	2,501,000	22.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	22.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,434.00000	3,500,000	23.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,766.00000	8,700,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	29.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,766.00000	6,700,000	29.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	25.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,767.00000	4,701,000	25.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		9.00000	10,000	23.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,775.00000	2,710,000	23.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		101.00000	111,000	17.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		867.00000	811,000	17.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		411.00000	452,000	14.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		177.00000	152,000	14.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,243.00000	1,309,000	15.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		9.00000	9,000	15.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,235.00000	2,301,000	21.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	21.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,234.00000	3,300,000	24.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	24.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,916.00000	8,850,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	29.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,916.00000	6,850,000	29.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	1,000	25.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,916.00000	4,851,000	25.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		7.00000	8,000	23.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,923.00000	2,858,000	23.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		84.00000	92,000	18.24	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		1,000.00000	942,000	18.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		328.00000	362,000	14.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		244.00000	212,000	14.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,096.00000	1,162,000	15.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		12.00000	12,000	15.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,085.00000	2,151,000	20.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	20.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,084.00000	3,150,000	24.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	24.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		32.00000	35,000	22.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,898.00000	1,835,000	22.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		36.00000	40,000	21.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,752.00000	1,690,000	21.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,183.00000	1,123,000	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		67.00000	73,000	19.06	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,322.00000	1,262,000	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		56.00000	62,000	19.68	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		38.00000	42,000	21.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,704.00000	1,642,000	21.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		42.00000	46,000	20.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,608.00000	1,546,000	20.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		63.00000	69,000	19.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,229.00000	1,169,000	19.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		393.00000	348,000	15.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		227.00000	248,000	15.14	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.61590	7.54840		15.34	19,953,658.00	2,620	6,747.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	27.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,402.00000	8,334,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,403.00000	6,335,000	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		12.00000	14,000	26.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,414.00000	4,348,000	26.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		53.00000	58,000	23.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,455.00000	2,392,000	23.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		257.00000	274,000	16.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		659.00000	608,000	16.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		727.00000	778,000	14.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		129.00000	112,000	14.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,612.00000	1,679,000	16.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		14.00000	13,000	16.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,601.00000	2,668,000	21.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		3.00000	2,000	21.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,599.00000	3,666,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		149.00000	158,000	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,151.00000	1,092,000	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,452.00000	8,384,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,453.00000	6,385,000	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		12.00000	14,000	26.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,464.00000	4,398,000	26.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		51.00000	56,000	23.20	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,503.00000	2,440,000	23.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		692.00000	742,000	14.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		144.00000	126,000	14.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,564.00000	1,630,000	16.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		16.00000	14,000	16.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,551.00000	2,618,000	20.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		3.00000	2,000	20.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,549.00000	3,616,000	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,502.00000	8,434,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	25.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,503.00000	6,435,000	25.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		11.00000	13,000	26.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,513.00000	4,447,000	26.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		50.00000	54,000	23.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,552.00000	2,488,000	23.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		234.00000	249,000	16.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		736.00000	683,000	16.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		658.00000	706,000	14.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		160.00000	140,000	14.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,515.00000	1,582,000	16.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		17.00000	16,000	16.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,501.00000	2,568,000	20.59	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	5.05	Put		3.00000	2,000	20.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,499.00000	3,566,000	25.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	25.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,552.00000	8,484,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	25.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,553.00000	6,485,000	25.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		10.00000	12,000	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,562.00000	4,496,000	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		48.00000	52,000	23.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,600.00000	2,536,000	23.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		223.00000	237,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		775.00000	721,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		626.00000	672,000	14.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		178.00000	156,000	14.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,467.00000	1,533,000	16.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		19.00000	17,000	16.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,451.00000	2,519,000	20.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		3.00000	3,000	20.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,449.00000	3,516,000	25.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	25.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		245.00000	261,000	16.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		697.00000	645,000	16.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,602.00000	8,534,000	27.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,603.00000	6,535,000	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		10.00000	11,000	26.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,612.00000	4,545,000	26.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		46.00000	50,000	23.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,648.00000	2,584,000	23.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		213.00000	226,000	17.25	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		815.00000	760,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		594.00000	638,000	14.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		196.00000	172,000	14.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,419.00000	1,485,000	16.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		21.00000	19,000	16.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,402.00000	2,469,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		4.00000	3,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,399.00000	3,466,000	25.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	25.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,652.00000	8,584,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,653.00000	6,585,000	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		9.00000	11,000	26.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,661.00000	4,595,000	26.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		45.00000	49,000	23.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,697.00000	2,633,000	23.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		203.00000	216,000	17.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		855.00000	800,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		564.00000	606,000	14.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		216.00000	190,000	14.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,371.00000	1,437,000	15.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		23.00000	21,000	15.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,352.00000	2,419,000	19.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		4.00000	3,000	19.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,349.00000	3,416,000	24.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	24.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,702.00000	8,634,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,703.00000	6,635,000	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		8.00000	10,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,710.00000	4,644,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		43.00000	47,000	23.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,745.00000	2,681,000	23.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		194.00000	206,000	17.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		896.00000	840,000	17.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		535.00000	575,000	14.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		237.00000	209,000	14.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,323.00000	1,389,000	15.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		25.00000	23,000	15.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,302.00000	2,369,000	19.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		4.00000	3,000	19.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,299.00000	3,366,000	24.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	24.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,902.00000	8,834,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	26.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,903.00000	6,835,000	26.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		7.00000	8,000	26.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,909.00000	4,842,000	26.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		38.00000	41,000	24.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,940.00000	2,875,000	24.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		162.00000	172,000	18.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,064.00000	1,006,000	18.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		430.00000	462,000	15.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		332.00000	296,000	15.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,135.00000	1,200,000	14.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		37.00000	34,000	14.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,104.00000	2,171,000	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		6.00000	5,000	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,099.00000	3,167,000	23.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	1,000	23.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,852.00000	8,784,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,853.00000	6,785,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		7.00000	8,000	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	13/12/2010	Foreign Exchange Future	12.40	Put		4,859.00000	4,792,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		39.00000	43,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,891.00000	2,827,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		170.00000	180,000	18.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,022.00000	964,000	18.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		454.00000	488,000	15.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		306.00000	272,000	15.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,182.00000	1,247,000	15.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		34.00000	31,000	15.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,153.00000	2,221,000	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		5.00000	5,000	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,149.00000	3,217,000	23.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	23.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		143.00000	152,000	18.80	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,195.00000	1,136,000	18.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,952.00000	8,884,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,953.00000	6,885,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		6.00000	7,000	26.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,958.00000	4,891,000	26.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		36.00000	40,000	24.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,988.00000	2,924,000	24.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		155.00000	165,000	18.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,107.00000	1,049,000	18.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		406.00000	436,000	15.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		358.00000	320,000	15.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,088.00000	1,153,000	14.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		40.00000	37,000	14.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,054.00000	2,121,000	18.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		6.00000	5,000	18.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,049.00000	3,117,000	23.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	23.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		185.00000	197,000	17.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		937.00000	881,000	17.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,302.00000	8,234,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,303.00000	6,235,000	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		14.00000	16,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,316.00000	4,250,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		57.00000	62,000	22.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,359.00000	2,296,000	22.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		284.00000	302,000	16.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		586.00000	536,000	16.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		800.00000	854,000	14.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		102.00000	88,000	14.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,710.00000	1,777,000	17.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		12.00000	11,000	17.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,700.00000	2,768,000	21.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		2.00000	2,000	21.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,699.00000	3,766,000	26.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	26.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,352.00000	8,284,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,353.00000	6,285,000	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		13.00000	15,000	26.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,365.00000	4,299,000	26.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		55.00000	60,000	22.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,407.00000	2,344,000	22.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		270.00000	288,000	16.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		622.00000	572,000	16.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		763.00000	816,000	14.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		115.00000	100,000	14.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,661.00000	1,728,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		13.00000	12,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,650.00000	2,718,000	21.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		2.00000	2,000	21.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,649.00000	3,716,000	26.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	26.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,752.00000	8,684,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,753.00000	6,685,000	26.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		8.00000	9,000	26.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,760.00000	4,693,000	26.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		42.00000	46,000	23.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,794.00000	2,730,000	23.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		507.00000	545,000	15.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		259.00000	229,000	15.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,276.00000	1,341,000	15.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		28.00000	25,000	15.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,252.00000	2,320,000	19.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		4.00000	4,000	19.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,249.00000	3,317,000	24.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	24.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,802.00000	8,734,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,803.00000	6,735,000	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		7.00000	9,000	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,809.00000	4,743,000	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		40.00000	44,000	24.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,842.00000	2,778,000	24.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		177.00000	188,000	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		979.00000	922,000	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		480.00000	516,000	15.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		282.00000	250,000	15.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,229.00000	1,294,000	15.26	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	13/12/2010	Foreign Exchange Future	6.35	Put		31.00000	28,000	15.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,203.00000	2,270,000	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		5.00000	4,000	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,199.00000	3,267,000	23.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	23.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,503.00000	7,435,000	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		3.00000	3,000	25.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,505.00000	5,437,000	25.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		26.00000	29,000	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,528.00000	3,463,000	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		101.00000	107,000	20.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,603.00000	1,541,000	20.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,498.00000	4,566,000	27.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,649.00000	1,587,000	20.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		97.00000	103,000	20.53	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		75.00000	80,000	21.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,027.00000	1,964,000	21.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		91.00000	97,000	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,743.00000	1,681,000	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		72.00000	77,000	22.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,074.00000	2,011,000	22.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		298.00000	317,000	16.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		550.00000	501,000	16.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future			7.73050	7.66230		15.98	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		358.00000	387,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		696.00000	657,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		340.00000	368,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		728.00000	688,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		376.00000	407,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		664.00000	627,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,072.00000	1,025,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		234.00000	255,000	18.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,919.00000	2,858,000	24.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		81.00000	88,000	24.00	0.00	0	30,000.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.34340	11.26190		13.72	12,852,072.20	1,133	32,464.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,788.00000	10,707,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,788.00000	8,707,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,088.00000	11,007,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,088.00000	9,007,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,588.00000	10,507,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,588.00000	8,507,000	37.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	32.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,588.00000	6,507,000	32.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,588.00000	4,507,000	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,438.00000	10,357,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,438.00000	8,357,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	32.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,438.00000	6,357,000	32.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,438.00000	4,357,000	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,338.00000	10,257,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,338.00000	8,257,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		9.00000	10,000	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,347.00000	2,267,000	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		34.00000	38,000	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,372.00000	1,295,000	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		707.00000	778,000	13.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		45.00000	35,000	13.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,665.00000	1,746,000	17.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		3.00000	3,000	17.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	37.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,138.00000	10,057,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,138.00000	8,057,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,188.00000	10,107,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,188.00000	8,107,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		42.00000	46,000	18.25	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,230.00000	1,153,000	18.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		189.00000	215,000	14.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		377.00000	322,000	14.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		839.00000	914,000	13.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		27.00000	21,000	13.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,814.00000	1,896,000	18.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		2.00000	3,000	18.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,638.00000	10,557,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,638.00000	6,557,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,638.00000	4,557,000	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,838.00000	10,757,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,838.00000	8,757,000	37.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	33.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,838.00000	6,757,000	33.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,988.00000	10,907,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,988.00000	8,907,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		55.00000	61,000	17.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		1,043.00000	968,000	17.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		261.00000	304,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		249.00000	211,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,024.00000	1,104,000	14.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		12.00000	11,000	14.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		11,038.00000	10,957,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		9,038.00000	8,957,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		241.00000	278,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		279.00000	235,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		977.00000	1,056,000	14.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		15.00000	13,000	14.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,938.00000	10,857,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,938.00000	8,857,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		3.00000	4,000	23.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,941.00000	2,861,000	23.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		17.00000	19,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,955.00000	1,876,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		59.00000	66,000	17.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		997.00000	923,000	17.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		286.00000	332,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		224.00000	189,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,073.00000	1,153,000	14.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		11.00000	10,000	14.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,888.00000	10,807,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	33.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,888.00000	6,807,000	33.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	27.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,888.00000	4,807,000	27.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,738.00000	10,657,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,738.00000	8,657,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,688.00000	10,607,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,688.00000	8,607,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	32.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,688.00000	6,607,000	32.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	26.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,688.00000	4,607,000	26.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,538.00000	10,457,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,538.00000	8,457,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	32.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,538.00000	6,457,000	32.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	26.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,538.00000	4,457,000	26.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		108.00000	122,000	15.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		646.00000	579,000	15.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		546.00000	610,000	13.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		84.00000	67,000	13.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,467.00000	1,548,000	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		5.00000	5,000	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,488.00000	10,407,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,488.00000	8,407,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,388.00000	10,307,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,388.00000	8,307,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		8.00000	10,000	22.40	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	13.65	Put		2,396.00000	2,317,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		137.00000	155,000	14.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		525.00000	462,000	14.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		665.00000	735,000	13.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		53.00000	42,000	13.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,288.00000	10,207,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,288.00000	8,207,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	33.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,788.00000	6,707,000	33.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	29.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,788.00000	5,707,000	29.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,788.00000	4,707,000	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	24.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,789.00000	3,708,000	24.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		10.00000	11,000	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,298.00000	2,218,000	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		37.00000	40,000	18.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,325.00000	1,247,000	18.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		161.00000	183,000	14.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		449.00000	390,000	14.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		750.00000	823,000	13.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		38.00000	30,000	13.73	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	9.55	Call		1,715.00000	1,796,000	18.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		3.00000	3,000	18.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		3.00000	4,000	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,991.00000	2,911,000	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	34.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,338.00000	7,257,000	34.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	28.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,338.00000	5,257,000	28.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	1,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,339.00000	4,258,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		68.00000	77,000	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		906.00000	834,000	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		342.00000	393,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		180.00000	150,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	34.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,238.00000	7,157,000	34.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		21.00000	23,000	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,759.00000	1,680,000	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		79.00000	89,000	16.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		817.00000	746,000	16.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		404.00000	460,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		142.00000	117,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,269.00000	1,350,000	15.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		7.00000	7,000	15.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	33.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,938.00000	6,857,000	33.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	30.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,938.00000	5,857,000	30.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	27.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,938.00000	4,857,000	27.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		1.00000	1,000	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,939.00000	3,858,000	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		8.00000	9,000	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,446.00000	2,366,000	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		30.00000	33,000	19.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,468.00000	1,390,000	19.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		126.00000	143,000	15.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		564.00000	500,000	15.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		624.00000	692,000	13.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		62.00000	49,000	13.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,566.00000	1,647,000	17.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		4.00000	4,000	17.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		100.00000	113,000	15.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		688.00000	620,000	15.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		508.00000	571,000	13.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		96.00000	78,000	13.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,417.00000	1,498,000	16.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		5.00000	5,000	16.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	31.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,388.00000	6,307,000	31.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,388.00000	5,307,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		18.00000	20,000	21.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,906.00000	1,827,000	21.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		64.00000	71,000	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		952.00000	878,000	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,122.00000	1,202,000	14.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		10.00000	9,000	14.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	34.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,288.00000	7,207,000	34.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	28.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,288.00000	5,207,000	28.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		1.00000	1,000	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,289.00000	4,208,000	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		4.00000	5,000	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,792.00000	2,712,000	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		20.00000	22,000	20.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,808.00000	1,729,000	20.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		74.00000	83,000	16.60	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		862.00000	790,000	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		373.00000	426,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		161.00000	133,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,220.00000	1,301,000	15.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		8.00000	8,000	15.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	34.48	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	18.45	Put		7,188.00000	7,107,000	34.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	31.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,188.00000	6,107,000	31.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	28.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,188.00000	5,107,000	28.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		1.00000	1,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,189.00000	4,108,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		23.00000	25,000	20.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,711.00000	1,632,000	20.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		86.00000	97,000	16.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		774.00000	704,000	16.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		438.00000	496,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		126.00000	103,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,319.00000	1,399,000	15.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		7.00000	6,000	15.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		24.00000	26,000	20.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,662.00000	1,583,000	20.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		92.00000	104,000	15.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		730.00000	661,000	15.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,368.00000	1,449,000	16.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		6.00000	6,000	16.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	33.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,988.00000	6,907,000	33.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	30.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,988.00000	5,907,000	30.58	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	16.25	Call		0.00000	0,000	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,988.00000	4,907,000	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		1.00000	1,000	24.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,989.00000	3,908,000	24.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		29.00000	31,000	19.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,517.00000	1,438,000	19.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		117.00000	132,000	15.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		605.00000	539,000	15.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		585.00000	651,000	13.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		73.00000	58,000	13.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,516.00000	1,597,000	17.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		4.00000	4,000	17.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		7.00000	8,000	22.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,495.00000	2,415,000	22.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,738.00000	6,657,000	33.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	29.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,738.00000	5,657,000	29.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,738.00000	4,657,000	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		1.00000	1,000	24.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,739.00000	3,658,000	24.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		12.00000	13,000	22.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,200.00000	2,120,000	22.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	32.19	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	17.75	Put		6,488.00000	6,407,000	32.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	29.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,488.00000	5,407,000	29.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,488.00000	4,407,000	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		1.00000	2,000	24.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,489.00000	3,409,000	24.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		16.00000	18,000	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		2,004.00000	1,925,000	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	31.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,288.00000	6,207,000	31.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		222.00000	253,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		310.00000	260,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		931.00000	1,007,000	13.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		19.00000	14,000	13.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,914.00000	1,995,000	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		2.00000	2,000	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	31.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,138.00000	6,057,000	31.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,138.00000	5,057,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		2.00000	3,000	23.54	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,140.00000	3,060,000	23.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		205.00000	233,000	13.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		343.00000	290,000	13.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		884.00000	960,000	13.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		22.00000	17,000	13.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	28.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,238.00000	5,157,000	28.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	1,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,239.00000	4,158,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		2.00000	2,000	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,240.00000	3,159,000	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		11.00000	12,000	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,249.00000	2,169,000	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		39.00000	43,000	18.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,277.00000	1,200,000	18.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		174.00000	198,000	14.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		412.00000	355,000	14.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		794.00000	868,000	13.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		32.00000	25,000	13.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,765.00000	1,846,000	18.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		3.00000	3,000	18.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,638.00000	8,557,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	34.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,138.00000	7,057,000	34.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	29.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,638.00000	5,557,000	29.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		1.00000	1,000	25.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,139.00000	4,058,000	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		6.00000	6,000	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,644.00000	2,563,000	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		45.00000	50,000	18.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,183.00000	1,107,000	18.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		472.00000	533,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		110.00000	90,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,864.00000	1,946,000	18.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		2.00000	3,000	18.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,362.00000	3,443,000	21.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	21.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		5.00000	5,000	22.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,743.00000	2,662,000	22.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,888.00000	8,807,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	35.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,388.00000	7,307,000	35.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	30.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,888.00000	5,807,000	30.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	1,000	25.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,388.00000	4,308,000	25.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		4.00000	4,000	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,892.00000	2,811,000	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		32.00000	35,000	19.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,420.00000	1,342,000	19.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		314.00000	362,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		202.00000	169,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,616.00000	1,697,000	17.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		4.00000	4,000	17.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,112.00000	3,193,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,338.00000	9,257,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	36.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,838.00000	7,757,000	36.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	31.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,338.00000	6,257,000	31.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	27.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,838.00000	4,757,000	27.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		2.00000	2,000	23.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,340.00000	3,259,000	23.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		19.00000	21,000	20.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,857.00000	1,778,000	20.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		148.00000	168,000	14.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		486.00000	425,000	14.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,171.00000	1,251,000	15.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		9.00000	8,000	15.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,662.00000	2,744,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	1,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	33.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		7,038.00000	6,957,000	33.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	30.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,038.00000	5,957,000	30.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	27.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		5,038.00000	4,957,000	27.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		1.00000	1,000	24.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,039.00000	3,958,000	24.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		3.00000	3,000	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		3,041.00000	2,960,000	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		7.00000	8,000	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,545.00000	2,465,000	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		15.00000	17,000	21.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,053.00000	1,974,000	21.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		27.00000	29,000	19.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,565.00000	1,486,000	19.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		51.00000	57,000	17.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,089.00000	1,014,000	17.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		4.00000	5,000	23.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,842.00000	2,762,000	23.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	34.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,088.00000	7,007,000	34.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	30.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,088.00000	6,007,000	30.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,088.00000	5,007,000	27.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		1.00000	1,000	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,089.00000	4,008,000	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		6.00000	7,000	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,594.00000	2,514,000	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		14.00000	16,000	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,102.00000	2,023,000	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		25.00000	28,000	19.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,613.00000	1,535,000	19.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		48.00000	53,000	17.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,136.00000	1,060,000	17.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		5.00000	6,000	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,693.00000	2,613,000	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	31.37	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,238.00000	6,157,000	31.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		13.00000	15,000	22.03	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,151.00000	2,072,000	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		3.00000	3,000	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,091.00000	3,010,000	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,538.00000	9,457,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	35.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,538.00000	7,457,000	35.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	29.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,538.00000	5,457,000	29.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		1.00000	1,000	24.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,539.00000	3,458,000	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,462.00000	2,544,000	21.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	1,000	21.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,438.00000	9,357,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	35.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,438.00000	7,357,000	35.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	28.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,438.00000	5,357,000	28.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		2.00000	2,000	24.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,440.00000	3,359,000	24.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,562.00000	2,644,000	21.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	1,000	21.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,488.00000	9,407,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	35.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,488.00000	7,407,000	35.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,512.00000	2,594,000	21.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	1,000	21.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,738.00000	9,657,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	36.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,738.00000	7,657,000	36.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,263.00000	2,344,000	20.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1.00000	1,000	20.61	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	21.10	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,838.00000	9,757,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	30.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,838.00000	5,757,000	30.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		1.00000	1,000	24.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,839.00000	3,758,000	24.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,163.00000	2,244,000	20.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1.00000	1,000	20.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,788.00000	9,707,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	36.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,788.00000	7,707,000	36.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,213.00000	2,294,000	20.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1.00000	1,000	20.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,888.00000	9,807,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	36.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,888.00000	7,807,000	36.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		1.00000	1,000	24.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,889.00000	3,808,000	24.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,113.00000	2,195,000	20.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1.00000	2,000	20.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		10,038.00000	9,957,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	37.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,038.00000	7,957,000	37.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,964.00000	2,045,000	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		2.00000	2,000	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,088.00000	10,007,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,088.00000	8,007,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,988.00000	9,907,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	37.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,988.00000	7,907,000	37.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,014.00000	2,095,000	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		2.00000	2,000	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,288.00000	9,207,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		2.00000	2,000	23.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,290.00000	3,209,000	23.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,712.00000	2,794,000	22.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	1,000	22.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,063.00000	2,145,000	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1.00000	2,000	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,062.00000	3,143,000	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,212.00000	3,293,000	21.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	21.97	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	8.25	Call		3,012.00000	3,093,000	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,588.00000	9,507,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	35.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,588.00000	7,507,000	35.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,588.00000	5,507,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		1.00000	1,000	24.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,589.00000	3,508,000	24.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,413.00000	2,494,000	21.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1.00000	1,000	21.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,388.00000	9,307,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		2.00000	2,000	23.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,390.00000	3,309,000	23.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,612.00000	2,694,000	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	1,000	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,912.00000	2,994,000	23.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	1,000	23.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,138.00000	9,057,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,862.00000	2,944,000	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	1,000	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	37.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,638.00000	9,557,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	35.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,638.00000	7,557,000	35.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		1.00000	1,000	24.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,639.00000	3,558,000	24.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,363.00000	2,444,000	21.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1.00000	1,000	21.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,238.00000	10,157,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,238.00000	8,157,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,688.00000	9,607,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	36.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,688.00000	7,607,000	36.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	29.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,688.00000	5,607,000	29.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		1.00000	1,000	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,689.00000	3,608,000	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,313.00000	2,394,000	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1.00000	1,000	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,938.00000	9,857,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	36.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,938.00000	7,857,000	36.93	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/09/2010			11.51550	11.43320		14.49	610,321.50	53	2,692.00
£ / R	On	13/09/2010	12.80	Call		146.00000	140,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.80	Put		1,513.00000	1,425,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.70	Call		163.00000	158,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.70	Put		1,430.00000	1,343,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.75	Call		154.00000	149,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.75	Put		1,471.00000	1,384,000	18.00	0.00	0	0.00
£ / R	On	13/12/2010			11.68940	11.60520		15.21	0.00	0	58.00
¥ / R	On	14/06/2010			0.07930	0.07850		19.05	0.00	0	1,364.00
¥ / R	On	14/06/2010	0.08	Call		194.00000	215,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.08	Put		344.00000	285,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Call		27.00000	34,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Put		1,177.00000	1,104,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Call		865.00000	941,000	18.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Put		15.00000	11,000	18.00	0.00	0	0.00
¥ / R	On	13/09/2010			0.08060	0.07980		24.15	0.00	0	0.00
¥ / R	On	13/09/2010	0.08	Call		325.00000	358,000	22.00	0.00	0	0.00
¥ / R	On	13/09/2010	0.08	Put		635.00000	588,000	22.00	0.00	0	0.00
€ / R	On	14/06/2010			10.01600	9.96120		11.65	2,403,840.00	240	27,653.00
€ / R	On	14/06/2010	12.10	Call		1.00000	1,000	17.94	0.00	0	0.00
€ / R	On	14/06/2010	12.10	Put		2,140.00000	2,085,000	17.94	0.00	0	0.00
€ / R	On	14/06/2010	11.90	Call		2.00000	2,000	17.30	0.00	0	0.00
€ / R	On	14/06/2010	11.90	Put		1,941.00000	1,886,000	17.30	0.00	0	0.00
€ / R	On	14/06/2010	12.00	Call		2.00000	2,000	17.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		2,041.00000	1,986,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,339.00000	9,284,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	31.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,339.00000	7,284,000	31.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	28.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,339.00000	5,284,000	28.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	21.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,339.00000	3,284,000	21.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		7.00000	8,000	15.52	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,346.00000	1,292,000	15.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		88.00000	97,000	12.54	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		427.00000	381,000	12.54	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		685.00000	735,000	12.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		24.00000	19,000	12.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,662.00000	1,717,000	17.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		1.00000	1,000	17.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,661.00000	2,716,000	19.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	19.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,639.00000	9,584,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	31.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,639.00000	7,584,000	31.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	28.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,639.00000	5,584,000	28.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	23.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,639.00000	3,584,000	23.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		4.00000	4,000	16.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,643.00000	1,588,000	16.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		41.00000	45,000	13.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		680.00000	629,000	13.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		431.00000	473,000	12.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		70.00000	57,000	12.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,363.00000	1,418,000	15.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	2,000	15.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,361.00000	2,416,000	19.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	19.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,739.00000	9,684,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	32.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,739.00000	7,684,000	32.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	29.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,739.00000	5,684,000	29.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	23.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,739.00000	3,684,000	23.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		3.00000	3,000	16.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,742.00000	1,687,000	16.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		32.00000	35,000	13.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		771.00000	719,000	13.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		356.00000	395,000	12.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		95.00000	79,000	12.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,264.00000	1,318,000	15.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		3.00000	2,000	15.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,261.00000	2,316,000	19.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	19.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,389.00000	9,334,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	31.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,389.00000	7,334,000	31.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	28.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,389.00000	5,334,000	28.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	22.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,389.00000	3,334,000	22.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		7.00000	7,000	15.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,396.00000	1,341,000	15.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		77.00000	86,000	12.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		466.00000	420,000	12.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		640.00000	689,000	12.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		29.00000	23,000	12.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,612.00000	1,667,000	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	1,000	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,611.00000	2,666,000	19.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	19.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,439.00000	9,384,000	32.41	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	17.40	Call		0.00000	0,000	31.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,439.00000	7,384,000	31.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	28.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,439.00000	5,384,000	28.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	22.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,439.00000	3,384,000	22.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		6.00000	6,000	15.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,445.00000	1,390,000	15.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		68.00000	76,000	12.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		507.00000	460,000	12.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		596.00000	644,000	12.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		35.00000	28,000	12.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,562.00000	1,617,000	16.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	16.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,561.00000	2,616,000	19.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	19.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,589.00000	9,534,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	31.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,589.00000	7,534,000	31.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,589.00000	5,534,000	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	22.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,589.00000	3,534,000	22.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		4.00000	4,000	16.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,593.00000	1,538,000	16.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		47.00000	52,000	13.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		636.00000	586,000	13.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		470.00000	514,000	12.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		59.00000	48,000	12.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,413.00000	1,467,000	15.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	1,000	15.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,411.00000	2,466,000	19.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	19.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,489.00000	9,434,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	31.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,489.00000	7,434,000	31.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	28.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,489.00000	5,434,000	28.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	22.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,489.00000	3,434,000	22.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		5.00000	5,000	15.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,494.00000	1,439,000	15.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		60.00000	67,000	12.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		549.00000	501,000	12.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		553.00000	600,000	12.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		42.00000	34,000	12.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,513.00000	1,567,000	16.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		2.00000	1,000	16.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,511.00000	2,566,000	19.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	19.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,539.00000	9,484,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	31.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,539.00000	7,484,000	31.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,539.00000	5,484,000	28.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	22.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,539.00000	3,484,000	22.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		5.00000	5,000	16.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,544.00000	1,489,000	16.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		53.00000	59,000	13.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		592.00000	543,000	13.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		511.00000	556,000	12.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		50.00000	40,000	12.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,463.00000	1,517,000	16.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		2.00000	1,000	16.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,461.00000	2,516,000	19.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	19.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,889.00000	9,834,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	32.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,889.00000	7,834,000	32.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	29.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,889.00000	5,834,000	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	23.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,889.00000	3,834,000	23.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		2.00000	2,000	17.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,891.00000	1,836,000	17.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		22.00000	24,000	14.18	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		911.00000	858,000	14.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		257.00000	289,000	11.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		146.00000	123,000	11.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,115.00000	1,169,000	14.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		4.00000	3,000	14.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,111.00000	2,166,000	18.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	18.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,839.00000	9,784,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	32.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,839.00000	7,784,000	32.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	29.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,839.00000	5,784,000	29.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	23.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,839.00000	3,784,000	23.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		2.00000	2,000	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,841.00000	1,786,000	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		25.00000	27,000	14.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		864.00000	811,000	14.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		289.00000	322,000	12.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		128.00000	106,000	12.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,165.00000	1,219,000	14.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		4.00000	3,000	14.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,161.00000	2,216,000	18.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	18.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,939.00000	9,884,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	32.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,939.00000	7,884,000	32.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	29.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,939.00000	5,884,000	29.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	24.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,939.00000	3,884,000	24.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		19.00000	21,000	14.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		958.00000	905,000	14.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		228.00000	257,000	11.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		167.00000	141,000	11.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,066.00000	1,120,000	13.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		5.00000	4,000	13.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,061.00000	2,116,000	18.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	18.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,989.00000	9,934,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	32.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,989.00000	7,934,000	32.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,989.00000	5,934,000	30.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	24.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,989.00000	3,934,000	24.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		2.00000	2,000	17.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,991.00000	1,936,000	17.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		17.00000	19,000	14.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		1,006.00000	953,000	14.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		201.00000	228,000	11.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		190.00000	162,000	11.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,017.00000	1,071,000	13.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		6.00000	5,000	13.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,012.00000	2,066,000	18.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		1.00000	0,000	18.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,789.00000	9,734,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	32.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,789.00000	7,734,000	32.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	29.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,789.00000	5,734,000	29.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	23.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,789.00000	3,734,000	23.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		3.00000	3,000	16.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,792.00000	1,737,000	16.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		28.00000	31,000	13.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		817.00000	765,000	13.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		322.00000	358,000	12.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		111.00000	92,000	12.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,214.00000	1,269,000	14.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		3.00000	3,000	14.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,211.00000	2,266,000	18.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	18.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		10,039.00000	9,984,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		8,039.00000	7,984,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		6,039.00000	5,984,000	30.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	24.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		4,039.00000	3,984,000	24.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		15.00000	16,000	14.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,054.00000	1,000,000	14.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		180.00000	200,000	11.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		219.00000	184,000	11.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		968.00000	1,021,000	13.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		7.00000	5,000	13.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,962.00000	2,016,000	18.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		1.00000	0,000	18.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	32.41	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	20.15	Put		10,189.00000	10,134,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,189.00000	8,134,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	30.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,189.00000	6,134,000	30.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	24.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,189.00000	4,134,000	24.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	18.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,190.00000	2,135,000	18.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		11.00000	11,000	15.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,200.00000	1,145,000	15.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		126.00000	141,000	12.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		315.00000	275,000	12.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		824.00000	876,000	13.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		13.00000	10,000	13.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,812.00000	1,866,000	17.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	0,000	17.82	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.17150	10.11630		12.86	305,145.00	30	4,790.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		64.00000	66,000	17.35	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,613.00000	1,559,000	17.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.32680	10.27030		13.31	0.00	0	2,008.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,930.00000	9,873,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	23.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,931.00000	7,874,000	23.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		4.00000	4,000	21.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,934.00000	5,877,000	21.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		31.00000	31,000	21.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,961.00000	3,904,000	21.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		109.00000	110,000	18.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,039.00000	1,983,000	18.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		214.00000	219,000	15.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,144.00000	1,092,000	15.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		487.00000	507,000	13.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		417.00000	380,000	13.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,137.00000	1,185,000	12.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		67.00000	58,000	12.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,083.00000	2,139,000	14.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		13.00000	12,000	14.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		119.00000	121,000	17.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,899.00000	1,844,000	17.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,980.00000	9,923,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	23.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,981.00000	7,924,000	23.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		3.00000	3,000	21.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,983.00000	5,926,000	21.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		30.00000	30,000	21.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,010.00000	3,953,000	21.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		106.00000	107,000	18.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,086.00000	2,030,000	18.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		206.00000	211,000	15.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,186.00000	1,134,000	15.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		465.00000	483,000	13.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		445.00000	406,000	13.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,093.00000	1,140,000	11.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		73.00000	63,000	11.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,034.00000	2,089,000	14.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		14.00000	12,000	14.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,680.00000	10,623,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		1.00000	1,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,681.00000	8,624,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		2.00000	2,000	22.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,682.00000	6,625,000	22.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		15.00000	15,000	21.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,695.00000	4,638,000	21.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		65.00000	66,000	19.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,745.00000	2,689,000	19.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		127.00000	129,000	17.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,807.00000	1,752,000	17.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		260.00000	266,000	14.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		940.00000	889,000	14.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		612.00000	638,000	12.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		292.00000	261,000	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		1,365.00000	1,416,000	12.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		45.00000	39,000	12.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,580.00000	10,523,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,581.00000	8,524,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		2.00000	2,000	22.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,582.00000	6,525,000	22.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		16.00000	17,000	21.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,596.00000	4,540,000	21.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		70.00000	70,000	19.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,650.00000	2,593,000	19.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		136.00000	138,000	17.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,716.00000	1,661,000	17.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		281.00000	289,000	14.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		861.00000	812,000	14.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		669.00000	697,000	12.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		249.00000	220,000	12.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,458.00000	1,510,000	13.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		38.00000	33,000	13.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,730.00000	9,673,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	23.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,731.00000	7,674,000	23.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		5.00000	5,000	21.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,735.00000	5,678,000	21.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		35.00000	35,000	21.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,765.00000	3,708,000	21.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		123.00000	125,000	17.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,853.00000	1,798,000	17.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		250.00000	256,000	15.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		980.00000	929,000	15.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		586.00000	610,000	12.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		316.00000	283,000	12.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,319.00000	1,369,000	12.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		49.00000	42,000	12.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,280.00000	2,336,000	15.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		10.00000	9,000	15.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,830.00000	9,773,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	23.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,831.00000	7,774,000	23.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		4.00000	4,000	21.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,834.00000	5,777,000	21.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		33.00000	33,000	21.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,863.00000	3,806,000	21.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		116.00000	117,000	17.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,946.00000	1,890,000	17.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		231.00000	237,000	15.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,061.00000	1,010,000	15.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		535.00000	556,000	13.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		365.00000	329,000	13.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,227.00000	1,276,000	12.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		57.00000	49,000	12.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,182.00000	2,237,000	15.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		12.00000	10,000	15.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,130.00000	10,073,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,131.00000	8,074,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		3.00000	3,000	21.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,133.00000	6,076,000	21.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		26.00000	27,000	21.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,156.00000	4,100,000	21.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		95.00000	97,000	18.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,225.00000	2,170,000	18.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		185.00000	188,000	16.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,315.00000	1,261,000	16.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		409.00000	423,000	13.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		539.00000	496,000	13.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		974.00000	1,014,000	12.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		104.00000	87,000	12.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,888.00000	1,943,000	14.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		18.00000	16,000	14.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	23.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,280.00000	10,223,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,281.00000	8,224,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		3.00000	3,000	21.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,283.00000	6,226,000	21.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		22.00000	23,000	21.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,302.00000	4,246,000	21.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		85.00000	87,000	18.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,365.00000	2,310,000	18.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		166.00000	169,000	16.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,446.00000	1,392,000	16.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		360.00000	372,000	13.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		640.00000	595,000	13.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		864.00000	900,000	12.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		144.00000	123,000	12.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,743.00000	1,797,000	13.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		23.00000	20,000	13.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,580.00000	9,523,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		2.00000	2,000	23.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,582.00000	7,525,000	23.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		5.00000	6,000	21.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,585.00000	5,529,000	21.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		38.00000	38,000	21.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,618.00000	3,561,000	21.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,429.00000	2,484,000	15.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		9.00000	7,000	15.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,630.00000	9,573,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		2.00000	1,000	23.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,632.00000	7,574,000	23.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		5.00000	5,000	21.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,635.00000	5,578,000	21.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		37.00000	37,000	21.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,667.00000	3,610,000	21.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		131.00000	133,000	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,761.00000	1,706,000	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		270.00000	278,000	14.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		900.00000	851,000	14.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		640.00000	667,000	12.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		270.00000	240,000	12.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,411.00000	1,463,000	12.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		41.00000	36,000	12.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,379.00000	2,435,000	15.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		9.00000	8,000	15.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,680.00000	9,623,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		2.00000	1,000	23.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,682.00000	7,624,000	23.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		5.00000	5,000	21.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,685.00000	5,628,000	21.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		36.00000	36,000	21.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,716.00000	3,659,000	21.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,330.00000	2,385,000	15.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		10.00000	8,000	15.62	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			341.39700	341.82400			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			314.28500	314.61800			0.00	0	1,062.00
ALBI	On	05/08/2010	Index Future			314.34900	314.68500			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.78440	6.75190		8.75	0.00	0	9,652.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	40.43	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,848.00000	7,816,000	40.43	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	38.52	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,848.00000	5,816,000	38.52	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1.00000	1,000	36.26	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,849.00000	3,817,000	36.26	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2.00000	1,000	23.08	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,850.00000	1,817,000	23.08	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		208.00000	227,000	10.16	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		56.00000	43,000	10.16	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,153.00000	1,185,000	17.62	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	1,000	17.62	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,152.00000	2,184,000	14.23	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	14.23	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Call		3,152.00000	3,184,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		4,152.00000	4,184,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	40.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,798.00000	7,766,000	40.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	38.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,798.00000	5,766,000	38.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		1.00000	1,000	35.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,799.00000	3,767,000	35.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		2.00000	2,000	22.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,800.00000	1,768,000	22.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		248.00000	269,000	10.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		46.00000	35,000	10.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,202.00000	1,235,000	17.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		0.00000	1,000	17.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,202.00000	2,234,000	14.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	14.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,202.00000	3,234,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,202.00000	4,234,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	40.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,748.00000	7,716,000	40.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	38.45	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		5,748.00000	5,716,000	38.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		1.00000	1,000	35.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,749.00000	3,717,000	35.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		2.00000	2,000	22.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,750.00000	1,718,000	22.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		289.00000	313,000	11.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		37.00000	29,000	11.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,252.00000	1,285,000	17.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		0.00000	1,000	17.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,252.00000	2,284,000	14.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	14.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,252.00000	3,284,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,252.00000	4,284,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		136.00000	150,000	9.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		84.00000	66,000	9.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	40.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		8,098.00000	8,066,000	40.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	38.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		6,098.00000	6,066,000	38.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	37.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		4,098.00000	4,066,000	37.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		1.00000	1,000	24.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		2,099.00000	2,067,000	24.89	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		71.00000	77,000	9.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		169.00000	143,000	9.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		905.00000	937,000	17.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		3.00000	3,000	17.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,902.00000	1,934,000	14.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	14.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,902.00000	2,934,000	13.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	13.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,902.00000	3,934,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	40.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,998.00000	7,966,000	40.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	38.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,998.00000	5,966,000	38.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		1.00000	1,000	37.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,999.00000	3,967,000	37.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		1.00000	1,000	24.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,999.00000	1,967,000	24.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		105.00000	116,000	8.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		103.00000	82,000	8.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,004.00000	1,037,000	18.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		2.00000	3,000	18.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,002.00000	2,034,000	14.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	14.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,002.00000	3,034,000	13.27	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,002.00000	4,034,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	40.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,148.00000	8,116,000	40.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	38.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,148.00000	6,116,000	38.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	37.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,148.00000	4,116,000	37.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		1.00000	1,000	25.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,149.00000	2,117,000	25.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		58.00000	63,000	9.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		206.00000	179,000	9.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		856.00000	888,000	16.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		4.00000	4,000	16.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,852.00000	1,884,000	14.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	14.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,852.00000	2,884,000	13.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	13.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,852.00000	3,884,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	40.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		8,048.00000	8,016,000	40.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	38.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		6,048.00000	6,016,000	38.67	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	37.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		4,048.00000	4,016,000	37.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		1.00000	1,000	24.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		2,049.00000	2,017,000	24.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		86.00000	94,000	9.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		134.00000	110,000	9.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		955.00000	987,000	17.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		3.00000	3,000	17.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		1,952.00000	1,984,000	14.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	14.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		2,952.00000	2,984,000	13.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	13.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		3,952.00000	3,984,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	40.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,898.00000	7,866,000	40.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	38.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,898.00000	5,866,000	38.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		1.00000	1,000	36.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,899.00000	3,867,000	36.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		2.00000	1,000	23.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,900.00000	1,867,000	23.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		171.00000	187,000	9.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		69.00000	53,000	9.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,103.00000	1,135,000	17.80	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	17.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,102.00000	2,134,000	14.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	14.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,102.00000	3,134,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,102.00000	4,134,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	40.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,398.00000	8,366,000	40.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	39.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,398.00000	6,366,000	39.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	37.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,398.00000	4,366,000	37.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		1.00000	1,000	26.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,399.00000	2,367,000	26.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		24.00000	25,000	11.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		422.00000	391,000	11.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		612.00000	642,000	14.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		10.00000	8,000	14.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,602.00000	1,634,000	15.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	15.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,602.00000	2,634,000	13.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	13.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,602.00000	3,634,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	13.27	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	40.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,348.00000	8,316,000	40.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	38.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,348.00000	6,316,000	38.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	37.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,348.00000	4,316,000	37.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		1.00000	1,000	26.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,349.00000	2,317,000	26.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		28.00000	29,000	11.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		376.00000	345,000	11.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		660.00000	691,000	14.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		8.00000	7,000	14.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,652.00000	1,684,000	15.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	15.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,652.00000	2,684,000	13.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	13.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,652.00000	3,684,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	40.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,248.00000	8,216,000	40.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	38.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,248.00000	6,216,000	38.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	37.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,248.00000	4,216,000	37.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		1.00000	1,000	25.86	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,249.00000	2,217,000	25.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		40.00000	43,000	10.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		288.00000	259,000	10.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		757.00000	789,000	15.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		5.00000	5,000	15.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,752.00000	1,784,000	15.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	0,000	15.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,752.00000	2,784,000	13.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	13.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,752.00000	3,784,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	40.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,198.00000	8,166,000	40.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	38.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,198.00000	6,166,000	38.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	37.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,198.00000	4,166,000	37.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		1.00000	1,000	25.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,199.00000	2,167,000	25.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		48.00000	52,000	10.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		246.00000	218,000	10.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		807.00000	838,000	16.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		5.00000	4,000	16.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,802.00000	1,834,000	15.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		0.00000	0,000	15.16	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,802.00000	2,834,000	13.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	13.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,802.00000	3,834,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	40.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,448.00000	8,416,000	40.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	39.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,448.00000	6,416,000	39.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	37.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,448.00000	4,416,000	37.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		1.00000	1,000	27.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,449.00000	2,417,000	27.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		20.00000	21,000	12.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		468.00000	437,000	12.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		564.00000	594,000	13.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		12.00000	10,000	13.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,552.00000	1,584,000	16.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	0,000	16.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,552.00000	2,584,000	13.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	13.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,552.00000	3,584,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	40.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,298.00000	8,266,000	40.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	38.91	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		6,298.00000	6,266,000	38.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	37.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,298.00000	4,266,000	37.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		1.00000	1,000	26.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,299.00000	2,267,000	26.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		33.00000	35,000	11.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		331.00000	301,000	11.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		709.00000	740,000	15.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		7.00000	6,000	15.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,702.00000	1,734,000	15.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		0.00000	0,000	15.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,702.00000	2,734,000	13.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	13.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,702.00000	3,734,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	40.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,498.00000	8,466,000	40.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	39.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,498.00000	6,466,000	39.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	37.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,498.00000	4,466,000	37.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		1.00000	1,000	27.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,499.00000	2,467,000	27.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		17.00000	17,000	12.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		515.00000	483,000	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
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		516.00000	546,000	13.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		14.00000	12,000	13.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,502.00000	1,534,000	16.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	16.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,502.00000	2,534,000	13.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	13.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,502.00000	3,534,000	13.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.81710	6.78490		10.54	0.00	0	4,490.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.84630	6.81430		11.29	684,630.00	100	500.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.33730	7.30690		10.20	0.00	0	85.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		126.00000	145,000	10.44	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		119.00000	108,000	10.44	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		106.00000	117,000	10.20	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		149.00000	130,000	10.20	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		156.00000	176,000	10.68	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		99.00000	89,000	10.68	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.44590	7.41570		11.44	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			137.45000	137.46900			0.00	0	2.00
GOVI On	06/05/2010	GOVI			315.78600	316.10300		6.80	0.00	0	324.00
GOVI On	06/05/2010	GOVI	309.80	Call		66,389.00000	63,378,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		3,359.00000	3,518,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			321.25800	321.58300		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	82,708.00000	80,263,000	6.57	0.00	0	0.00
GOVI	On	05/08/2010	GOVI	315.60	Put	22,878.00000	23,683,000	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			362.18600	362.26400		0.00	0	497.00
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			6.60000	6.60000		0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.56000	6.56000		0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.51000	6.51000		0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.50000	6.50000		0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.50000	6.50000		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			6.51000	6.51000			0.00	0	1,000.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			6.60000	6.60000			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.84000	6.84000			0.00	0	5,000.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			7.13000	7.13000			0.00	0	5,000.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			7.48000	7.48000			0.00	0	3,500.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			7.79000	7.79000			0.00	0	7,500.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.91000	7.91000			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
OTH1	On	06/05/2010	Index Future			305.75800	306.16500			0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.02100	7.01100		1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		631.00000	618,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		1.00000	1,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		694.00000	682,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		0.00000	1,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		568.00000	555,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		2.00000	2,000	1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			7.96000	7.95100		3.50	0.00	0	6,105.00
R157	On	06/05/2010	Bond Future	8.50	Call		2,666.00000	2,622,000	3.62	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		4.00000	4,000	3.62	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Call		581.00000	546,000	3.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Put		340.00000	350,000	3.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	7.90	Call		335.00000	307,000	3.48	0.00	0	10.00
R157	On	06/05/2010	Bond Future	7.90	Put		586.00000	602,000	3.48	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.03600	8.02600		3.75	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,490.00000	3,446,000	3.92	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		156.00000	158,000	3.92	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,529.00000	2,489,000	3.87	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		333.00000	340,000	3.87	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		4,525.00000	4,479,000	3.96	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		66.00000	67,000	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	8.25	Put		644.00000	656,000	3.81	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,688.00000	1,653,000	3.81	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.05400	8.04300		4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,698.00000	2,659,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		674.00000	684,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,854.00000	2,815,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		611.00000	622,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,546.00000	2,508,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		742.00000	753,000	4.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			8.85800	8.82800		7.75	0.00	0	18,696.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,977.00000	1,749,000	7.91	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		352.00000	410,000	7.91	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.92200	8.89100		9.25	0.00	0	2,231.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,397.00000	4,181,000	9.41	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		1,095.00000	1,170,000	9.41	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,762.00000	1,632,000	9.14	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		3,099.00000	3,260,000	9.14	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		7,971.00000	7,705,000	9.76	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		304.00000	329,000	9.76	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		9,901.00000	9,623,000	9.95	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		148.00000	161,000	9.95	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			8.95500	8.92400		9.50	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		5,157.00000	4,964,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,187.00000	2,282,000	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	9.30	Call		5,437.00000	5,239,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2,022.00000	2,112,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,884.00000	4,697,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,362.00000	2,463,000	10.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			7.89200	7.91300		3.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		2,248.00000	2,329,000	3.37	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		2.00000	1,000	3.37	0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.97100	7.99400		3.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		3,682.00000	3,761,000	4.01	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		56.00000	51,000	4.01	0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.98400	8.00800		3.75	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,292.00000	2,350,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		586.00000	560,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,414.00000	2,473,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		537.00000	511,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,173.00000	2,229,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		639.00000	611,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.51100	8.50200		5.00	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		2,625.00000	2,576,000	5.20	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		12.00000	11,000	5.20	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.59200	8.58200		5.75	0.00	0	1,607.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,670.00000	3,622,000	6.07	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		287.00000	291,000	6.07	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.63100	8.62100		6.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R203	On	04/11/2010	Bond Future	9.25	Call		3,728.00000	3,687,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		625.00000	634,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,912.00000	3,869,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		568.00000	575,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,548.00000	3,507,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		687.00000	697,000	6.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.58100	8.55200		5.50	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		2,610.00000	2,444,000	5.72	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		20.00000	25,000	5.72	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Call		5,375.00000	5,205,000	5.98	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Put		0.00000	0,000	5.98	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		728.00000	821,000	5.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		422.00000	344,000	5.50	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.65800	8.62700		6.75	0.00	0	1,112.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,846.00000	3,695,000	6.99	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		357.00000	384,000	6.99	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.69400	8.66200		6.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		4,052.00000	3,916,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		827.00000	870,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		4,249.00000	4,110,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		756.00000	797,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,859.00000	3,726,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		903.00000	949,000	7.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			7.89700	7.91800		2.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	06/05/2010	Bond Future	8.75	Call		2,551.00000	2,617,000	2.89	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		0.00000	0,000	2.89	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.99600	8.01900		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,849.00000	2,913,000	3.14	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		36.00000	33,000	3.14	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.01000	8.03500		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,670.00000	1,717,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		408.00000	386,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,766.00000	1,815,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		369.00000	350,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,576.00000	1,622,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		448.00000	426,000	3.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.69100	8.68100		6.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		3,376.00000	3,315,000	6.49	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		7.00000	6,000	6.49	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.76600	8.75600		7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,557.00000	4,502,000	7.90	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		278.00000	282,000	7.90	0.00	0	0.00
R207	On	04/11/2010	Bond Future			8.80100	8.79100		7.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,748.00000	3,703,000	8.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,124.00000	1,137,000	8.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,939.00000	3,893,000	8.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,035.00000	1,048,000	8.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,562.00000	3,518,000	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	Put		1,219.00000	1,233,000	8.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future			8.77900	8.75900		6.75	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		3,027.00000	2,903,000	7.04	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		14.00000	16,000	7.04	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.84800	8.82800		8.00	0.00	0	1,249.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,368.00000	4,260,000	8.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		353.00000	368,000	8.45	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.88500	8.86400		8.25	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,400.00000	3,309,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,099.00000	1,135,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,597.00000	3,503,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,004.00000	1,037,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,209.00000	3,121,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,202.00000	1,241,000	8.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.85300	8.82300		10.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		75.00000	51,000	9.88	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		2,716.00000	2,929,000	9.88	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.90200	8.87100		11.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,541.00000	1,429,000	11.61	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,503.00000	2,635,000	11.61	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.92800	8.89600		12.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,295.00000	3,149,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,488.00000	2,592,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,500.00000	3,349,000	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	Put		2,311.00000	2,409,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		3,097.00000	2,956,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,676.00000	2,785,000	13.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			311.91800	312.23200			0.00	0	100.00

Total for Derivatives : **41,984,868.20** **4,876** **765,983.00**

j-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			7.00000	6.99000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.94500	7.93000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.84500	8.81000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.87500	7.89000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.49000	8.47500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.56500	8.53000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.87000	7.89000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.67000	8.65500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.76000	8.74000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.84500	8.81000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds :							0.00	0	0.00
Grand Total:							41,984,868.20	4,876	765,983.00