



Daily MTM Report

Daily summary for: 08/04/2010

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			7.37630	7.34600		13.14	103,555,875.70	14,039	266,943.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		7.00000	8,000	16.92	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		1,061.00000	1,032,000	16.92	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	37.81	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,804.00000	8,774,000	37.81	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	36.32	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,804.00000	6,774,000	36.32	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,196.00000	3,226,000	16.95	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	16.95	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	37.81	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,854.00000	8,824,000	37.81	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	36.38	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,854.00000	6,824,000	36.38	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,146.00000	3,176,000	16.95	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	16.95	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	37.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,954.00000	8,924,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,254.00000	9,224,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,454.00000	9,424,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	37.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,454.00000	7,424,000	37.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	26.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,454.00000	3,424,000	26.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,404.00000	9,374,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	37.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,404.00000	7,374,000	37.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,404.00000	3,374,000	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,596.00000	1,626,000	19.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	19.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,596.00000	2,626,000	18.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	18.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,354.00000	9,324,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	37.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,354.00000	7,324,000	37.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		9,154.00000	9,124,000	37.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		9,204.00000	9,174,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		9,104.00000	9,074,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	36.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		7,104.00000	7,074,000	36.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		123.00000	137,000	13.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		227.00000	211,000	13.50	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		900.00000	930,000	15.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		4.00000	4,000	15.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		1,896.00000	1,926,000	20.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	20.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		2,896.00000	2,926,000	17.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	17.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		9,004.00000	8,974,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	36.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		7,004.00000	6,974,000	36.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		999.00000	1,029,000	16.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		3.00000	3,000	16.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		1,996.00000	2,026,000	20.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	20.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		2,996.00000	3,026,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	37.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,904.00000	8,874,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		219.00000	238,000	13.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		123.00000	112,000	13.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,098.00000	1,128,000	16.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		2.00000	2,000	16.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,096.00000	3,126,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,954.00000	6,924,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	33.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,454.00000	5,424,000	33.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		10.00000	11,000	16.56	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		964.00000	935,000	16.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		189.00000	207,000	13.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		143.00000	131,000	13.28	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,048.00000	1,078,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		2.00000	2,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,046.00000	2,076,000	20.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	20.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,046.00000	3,076,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		6.00000	7,000	17.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1,110.00000	1,081,000	17.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3.00000	3,000	18.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,407.00000	1,377,000	18.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	36.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,254.00000	7,224,000	36.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	36.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		7,204.00000	7,174,000	36.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		4,204.00000	4,174,000	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	36.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		7,154.00000	7,124,000	36.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3.00000	4,000	18.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,357.00000	1,328,000	18.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		661.00000	690,000	15.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		15.00000	14,000	15.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,646.00000	1,676,000	19.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	19.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,646.00000	2,676,000	18.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	18.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		5.00000	6,000	17.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,159.00000	1,130,000	17.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		106.00000	119,000	13.68	0.00	0	7,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		260.00000	243,000	13.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		1,846.00000	1,876,000	20.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	20.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		2,846.00000	2,876,000	17.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	17.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	34.35	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	13.05	Put		5,704.00000	5,674,000	34.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	31.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,704.00000	4,674,000	31.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	27.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,704.00000	3,674,000	27.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		5.00000	5,000	17.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,209.00000	1,179,000	17.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		92.00000	103,000	13.86	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		296.00000	277,000	13.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		803.00000	833,000	15.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		7.00000	7,000	15.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		1,796.00000	1,826,000	19.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	19.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		2,796.00000	2,826,000	17.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	17.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	34.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,754.00000	5,724,000	34.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	31.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,754.00000	4,724,000	31.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	27.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,754.00000	3,724,000	27.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		4.00000	5,000	17.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,258.00000	1,229,000	17.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		755.00000	785,000	15.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		9.00000	9,000	15.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,746.00000	1,776,000	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,746.00000	2,776,000	17.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	17.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	34.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,804.00000	5,774,000	34.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	27.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,804.00000	3,774,000	27.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		4.00000	4,000	17.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,308.00000	1,278,000	17.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		708.00000	737,000	15.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		12.00000	11,000	15.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,696.00000	1,726,000	19.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	19.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,696.00000	2,726,000	18.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	18.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	35.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,954.00000	5,924,000	35.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	31.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,954.00000	4,924,000	31.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	28.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,954.00000	3,924,000	28.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2.00000	3,000	18.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,456.00000	1,427,000	18.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		43.00000	50,000	14.76	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		497.00000	474,000	14.76	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		569.00000	597,000	14.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		23.00000	21,000	14.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,546.00000	1,577,000	18.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	1,000	18.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,546.00000	2,576,000	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		37.00000	43,000	14.94	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		541.00000	517,000	14.94	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		524.00000	552,000	14.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		28.00000	26,000	14.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,496.00000	1,527,000	18.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	1,000	18.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,496.00000	2,526,000	18.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	18.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	35.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		6,054.00000	6,024,000	35.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	29.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		4,054.00000	4,024,000	29.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2.00000	2,000	18.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,556.00000	1,526,000	18.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		32.00000	37,000	15.12	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		586.00000	561,000	15.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		481.00000	508,000	14.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		35.00000	32,000	14.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,446.00000	1,477,000	18.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	1,000	18.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,446.00000	2,476,000	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	35.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		6,154.00000	6,124,000	35.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	29.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		4,154.00000	4,124,000	29.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	35.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,354.00000	6,324,000	35.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	33.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,354.00000	5,324,000	33.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	29.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,354.00000	4,324,000	29.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	26.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,354.00000	3,324,000	26.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	35.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,304.00000	6,274,000	35.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	33.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,304.00000	5,274,000	33.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	29.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,304.00000	4,274,000	29.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		284.00000	307,000	13.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		88.00000	81,000	13.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,197.00000	1,227,000	17.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		1.00000	1,000	17.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,196.00000	2,226,000	20.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	20.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	35.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,254.00000	6,224,000	35.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	29.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,254.00000	4,224,000	29.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	25.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,254.00000	3,224,000	25.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,755.00000	1,725,000	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		17.00000	20,000	15.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		771.00000	744,000	15.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		320.00000	344,000	13.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		74.00000	68,000	13.86	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,247.00000	1,277,000	17.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		1.00000	1,000	17.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,246.00000	2,276,000	19.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	19.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	35.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		6,104.00000	6,074,000	35.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	29.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		4,104.00000	4,074,000	29.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		27.00000	32,000	15.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		631.00000	606,000	15.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		438.00000	465,000	14.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		42.00000	39,000	14.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,396.00000	1,427,000	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	1,000	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,396.00000	2,426,000	19.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	19.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	35.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		6,004.00000	5,974,000	35.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	32.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		5,004.00000	4,974,000	32.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		4,004.00000	3,974,000	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2.00000	2,000	18.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,606.00000	1,576,000	18.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2.00000	2,000	18.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,506.00000	1,476,000	18.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	34.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,654.00000	5,624,000	34.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	30.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,654.00000	4,624,000	30.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1.00000	2,000	19.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,655.00000	1,626,000	19.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		397.00000	423,000	14.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		51.00000	47,000	14.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,347.00000	1,377,000	17.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		1.00000	1,000	17.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	34.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,854.00000	5,824,000	34.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	28.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,854.00000	3,824,000	28.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1.00000	1,000	19.81	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,855.00000	1,825,000	19.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		250.00000	272,000	13.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		104.00000	96,000	13.57	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,147.00000	1,178,000	16.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		1.00000	2,000	16.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,146.00000	2,176,000	20.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	20.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	30.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,504.00000	4,474,000	30.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1.00000	1,000	19.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,905.00000	1,875,000	19.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	19.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,705.00000	1,675,000	19.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		162.00000	179,000	13.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		166.00000	153,000	13.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		8,154.00000	8,124,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	36.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,654.00000	6,624,000	36.13	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	12.50	Call		0.00000	0,000	32.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		5,154.00000	5,124,000	32.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	27.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,654.00000	3,624,000	27.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		852.00000	882,000	15.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		6.00000	6,000	15.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,346.00000	2,376,000	19.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	19.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		3,846.00000	3,876,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,404.00000	8,374,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	36.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,904.00000	6,874,000	36.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	28.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,904.00000	3,874,000	28.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		11.00000	13,000	16.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		915.00000	887,000	16.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		614.00000	643,000	14.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		18.00000	17,000	14.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,096.00000	2,126,000	20.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	20.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,596.00000	3,626,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1.00000	1,000	20.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,955.00000	1,925,000	20.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		79.00000	89,000	14.04	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		333.00000	313,000	14.04	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	31.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,904.00000	4,874,000	31.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	30.63	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,554.00000	4,524,000	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	19.63	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,805.00000	1,775,000	19.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1.00000	1,000	20.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		2,005.00000	1,975,000	20.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		68.00000	77,000	14.22	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		372.00000	351,000	14.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	31.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,854.00000	4,824,000	31.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	21.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,254.00000	2,224,000	21.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		0.00000	1,000	20.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		2,154.00000	2,125,000	20.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		59.00000	67,000	14.40	0.00	0	17,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		413.00000	391,000	14.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	21.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,304.00000	2,274,000	21.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	21.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,204.00000	2,174,000	21.20	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	9.45	Call		1.00000	1,000	20.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		2,105.00000	2,075,000	20.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		51.00000	58,000	14.58	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		455.00000	432,000	14.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		5,204.00000	5,174,000	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		15.00000	17,000	16.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		819.00000	791,000	16.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	33.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,404.00000	5,374,000	33.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,304.00000	3,274,000	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	25.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,204.00000	3,174,000	25.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	25.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		3,104.00000	3,074,000	25.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		8.00000	10,000	16.74	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1,012.00000	984,000	16.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	32.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,254.00000	5,224,000	32.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	25.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		3,154.00000	3,124,000	25.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	24.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		3,054.00000	3,024,000	24.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		13.00000	15,000	16.20	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		867.00000	839,000	16.20	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	32.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		5,104.00000	5,074,000	32.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	24.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		3,004.00000	2,974,000	24.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	24.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,904.00000	2,874,000	24.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	23.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,804.00000	2,774,000	23.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	23.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,704.00000	2,674,000	23.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	22.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,604.00000	2,574,000	22.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	22.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,504.00000	2,474,000	22.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	22.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,404.00000	2,374,000	22.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		20.00000	23,000	15.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		724.00000	697,000	15.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	31.44	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,804.00000	4,774,000	31.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1.00000	1,000	20.56	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		2,055.00000	2,025,000	20.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		5,054.00000	5,024,000	32.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	24.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,954.00000	2,924,000	24.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	23.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,854.00000	2,824,000	23.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	23.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,754.00000	2,724,000	23.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	22.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,554.00000	2,524,000	22.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	22.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,454.00000	2,424,000	22.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,354.00000	2,324,000	21.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		24.00000	27,000	15.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		678.00000	651,000	15.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	23.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,654.00000	2,624,000	23.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,354.00000	8,324,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,646.00000	3,676,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	35.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,404.00000	6,374,000	35.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,404.00000	4,374,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	37.81	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	15.80	Put		8,454.00000	8,424,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	35.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,454.00000	6,424,000	35.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	30.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,454.00000	4,424,000	30.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,546.00000	3,576,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,604.00000	8,574,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	36.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,604.00000	6,574,000	36.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,604.00000	4,574,000	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,396.00000	3,426,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,504.00000	8,474,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	35.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,504.00000	6,474,000	35.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,496.00000	3,526,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		10,154.00000	10,124,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,554.00000	8,524,000	37.81	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	13.90	Call		0.00000	0,000	36.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,554.00000	6,524,000	36.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,446.00000	3,476,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,654.00000	8,624,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,346.00000	3,376,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,704.00000	8,674,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	36.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,704.00000	6,674,000	36.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		358.00000	383,000	14.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		62.00000	57,000	14.01	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,297.00000	1,327,000	17.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		1.00000	1,000	17.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,296.00000	2,326,000	19.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	19.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,296.00000	3,326,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,254.00000	8,224,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,746.00000	3,776,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	37.81	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	15.65	Put		8,304.00000	8,274,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,696.00000	3,726,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,754.00000	8,724,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	36.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,754.00000	6,724,000	36.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,246.00000	3,276,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		141.00000	157,000	13.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		195.00000	181,000	13.32	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.49410	7.46310		14.87	44,964.60	6	15,540.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,387.00000	8,356,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	28.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,387.00000	6,356,000	28.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	24.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,388.00000	4,357,000	24.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		15.00000	17,000	22.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,402.00000	2,373,000	22.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		675.00000	705,000	14.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		62.00000	61,000	14.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,617.00000	1,648,000	17.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		4.00000	4,000	17.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,614.00000	2,645,000	22.93	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	Foreign Exchange Future	4.85	Put		1.00000	1,000	22.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,613.00000	3,644,000	22.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	22.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,337.00000	8,306,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	27.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,337.00000	6,306,000	27.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	24.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,338.00000	4,307,000	24.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		16.00000	19,000	22.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,353.00000	2,325,000	22.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		176.00000	192,000	16.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		513.00000	498,000	16.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		716.00000	746,000	14.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		53.00000	52,000	14.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,667.00000	1,698,000	17.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		4.00000	4,000	17.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,664.00000	2,695,000	23.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	1,000	23.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,663.00000	3,694,000	22.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	22.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		164.00000	179,000	16.24	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		551.00000	535,000	16.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,437.00000	8,406,000	31.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	28.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,437.00000	6,406,000	28.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	24.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,438.00000	4,407,000	24.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		14.00000	16,000	22.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,451.00000	2,422,000	22.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		153.00000	168,000	16.43	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		590.00000	574,000	16.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		636.00000	665,000	14.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		73.00000	71,000	14.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,567.00000	1,599,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		4.00000	5,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,564.00000	2,595,000	22.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	22.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,563.00000	3,594,000	22.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	22.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,487.00000	8,456,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	28.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,487.00000	6,456,000	28.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	24.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,488.00000	4,457,000	24.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		13.00000	15,000	22.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,500.00000	2,471,000	22.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		143.00000	157,000	16.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		630.00000	613,000	16.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		597.00000	626,000	14.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		84.00000	82,000	14.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,518.00000	1,549,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		5.00000	5,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,514.00000	2,545,000	22.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	22.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,513.00000	3,544,000	22.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	22.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,587.00000	8,556,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	28.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,587.00000	6,556,000	28.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	24.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,588.00000	4,557,000	24.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		11.00000	13,000	22.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,598.00000	2,569,000	22.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		125.00000	137,000	17.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		712.00000	693,000	17.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		524.00000	553,000	14.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		111.00000	109,000	14.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,419.00000	1,451,000	16.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		6.00000	7,000	16.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,414.00000	2,445,000	21.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	21.84	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	13/09/2010	Foreign Exchange Future	4.05	Call		3,413.00000	3,444,000	23.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,637.00000	8,606,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	28.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,637.00000	6,606,000	28.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	24.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,638.00000	4,607,000	24.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		10.00000	12,000	22.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,647.00000	2,618,000	22.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		117.00000	129,000	17.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		754.00000	735,000	17.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		490.00000	518,000	14.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		127.00000	124,000	14.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,370.00000	1,401,000	16.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		7.00000	7,000	16.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,364.00000	2,395,000	21.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	21.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,363.00000	3,394,000	23.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,687.00000	8,656,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	28.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,687.00000	6,656,000	28.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	24.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,688.00000	4,657,000	24.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		9.00000	11,000	22.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,696.00000	2,667,000	22.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		109.00000	121,000	17.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		796.00000	777,000	17.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		457.00000	485,000	14.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		144.00000	141,000	14.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,320.00000	1,352,000	15.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		7.00000	8,000	15.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,314.00000	2,345,000	21.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	21.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,313.00000	3,344,000	23.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	23.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,837.00000	8,806,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,837.00000	6,806,000	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,838.00000	4,807,000	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		7.00000	9,000	23.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,844.00000	2,815,000	23.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		366.00000	393,000	14.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		203.00000	199,000	14.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,173.00000	1,205,000	15.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		10.00000	11,000	15.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,164.00000	2,195,000	20.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	20.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,163.00000	3,194,000	24.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	24.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,787.00000	8,756,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	28.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,787.00000	6,756,000	28.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	24.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,788.00000	4,757,000	24.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		8.00000	9,000	23.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,795.00000	2,765,000	23.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		96.00000	107,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		883.00000	863,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		395.00000	422,000	14.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		182.00000	178,000	14.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,222.00000	1,254,000	15.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		9.00000	10,000	15.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,214.00000	2,245,000	20.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	20.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,213.00000	3,244,000	23.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	23.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,937.00000	8,906,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	29.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,937.00000	6,906,000	29.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	1,000	25.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,937.00000	4,907,000	25.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		6.00000	7,000	23.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,943.00000	2,913,000	23.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		80.00000	89,000	18.38	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,017.00000	995,000	18.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		313.00000	338,000	14.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		250.00000	244,000	14.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,076.00000	1,108,000	14.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		13.00000	14,000	14.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,065.00000	2,096,000	19.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		2.00000	2,000	19.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,063.00000	3,094,000	24.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	24.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		90.00000	100,000	17.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		927.00000	906,000	17.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,237.00000	8,206,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	27.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,237.00000	6,206,000	27.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	23.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,238.00000	4,207,000	23.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		19.00000	22,000	22.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,256.00000	2,228,000	22.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		202.00000	220,000	15.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		439.00000	426,000	15.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		801.00000	831,000	14.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		38.00000	37,000	14.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,766.00000	1,797,000	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		3.00000	3,000	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,763.00000	2,794,000	23.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	23.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,763.00000	3,794,000	21.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	21.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,287.00000	8,256,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	27.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,287.00000	6,256,000	27.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	24.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,288.00000	4,257,000	24.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		17.00000	20,000	22.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,304.00000	2,276,000	22.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		188.00000	205,000	15.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		475.00000	461,000	15.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		758.00000	788,000	14.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		45.00000	44,000	14.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,716.00000	1,748,000	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		3.00000	4,000	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,713.00000	2,745,000	23.48	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	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	1,000	23.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,713.00000	3,744,000	21.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	21.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,537.00000	8,506,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	28.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,537.00000	6,506,000	28.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	24.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,538.00000	4,507,000	24.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		12.00000	14,000	22.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,549.00000	2,520,000	22.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		134.00000	147,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		671.00000	653,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		560.00000	589,000	14.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		97.00000	95,000	14.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,468.00000	1,500,000	16.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		5.00000	6,000	16.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,464.00000	2,495,000	22.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	22.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,463.00000	3,494,000	22.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	22.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,737.00000	8,706,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	28.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,737.00000	6,706,000	28.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	24.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,738.00000	4,707,000	24.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		8.00000	10,000	22.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,745.00000	2,716,000	22.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		103.00000	113,000	17.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		840.00000	819,000	17.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		425.00000	452,000	14.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		162.00000	158,000	14.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,271.00000	1,303,000	15.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		8.00000	9,000	15.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,264.00000	2,295,000	21.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	21.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,263.00000	3,294,000	23.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	23.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,887.00000	8,856,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	29.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,887.00000	6,856,000	29.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	1,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,887.00000	4,857,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		7.00000	8,000	23.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,894.00000	2,864,000	23.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		85.00000	94,000	18.19	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		972.00000	950,000	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		339.00000	365,000	14.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		226.00000	221,000	14.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,124.00000	1,156,000	14.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		11.00000	12,000	14.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,115.00000	2,146,000	20.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		2.00000	2,000	20.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,113.00000	3,144,000	24.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	24.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		31.00000	35,000	21.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,868.00000	1,841,000	21.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		36.00000	40,000	21.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,723.00000	1,696,000	21.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,154.00000	1,131,000	18.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		67.00000	75,000	18.97	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,294.00000	1,269,000	19.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		57.00000	63,000	19.56	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		38.00000	42,000	21.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,675.00000	1,648,000	21.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		41.00000	46,000	20.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,578.00000	1,552,000	20.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		63.00000	71,000	19.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,200.00000	1,177,000	19.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		370.00000	358,000	15.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		233.00000	252,000	15.26	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.61150	7.57860		15.46	7,611.50	1	6,575.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	27.71	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	15.95	Put		8,371.00000	8,339,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	25.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,372.00000	6,340,000	25.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		13.00000	14,000	26.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,384.00000	4,353,000	26.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		54.00000	58,000	22.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,425.00000	2,397,000	22.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		261.00000	278,000	16.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		632.00000	617,000	16.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		748.00000	777,000	14.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		119.00000	116,000	14.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,642.00000	1,675,000	16.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		13.00000	14,000	16.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,631.00000	2,664,000	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		2.00000	3,000	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,629.00000	3,662,000	25.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	25.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		150.00000	161,000	18.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,121.00000	1,100,000	18.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,421.00000	8,389,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,422.00000	6,390,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		12.00000	13,000	26.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,433.00000	4,402,000	26.26	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	10.00	Call		52.00000	56,000	23.01	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,473.00000	2,445,000	23.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		712.00000	741,000	14.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		133.00000	130,000	14.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,593.00000	1,626,000	16.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		14.00000	15,000	16.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,581.00000	2,614,000	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		2.00000	3,000	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,579.00000	3,612,000	25.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	25.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,471.00000	8,439,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	25.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,472.00000	6,440,000	25.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		11.00000	13,000	26.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,482.00000	4,452,000	26.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		50.00000	54,000	23.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,521.00000	2,493,000	23.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		236.00000	252,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		707.00000	691,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		677.00000	706,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		148.00000	145,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,545.00000	1,578,000	16.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		16.00000	17,000	16.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,531.00000	2,564,000	20.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	3,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,529.00000	3,562,000	25.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	25.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,521.00000	8,489,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,522.00000	6,490,000	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		11.00000	12,000	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,532.00000	4,501,000	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		48.00000	52,000	23.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,569.00000	2,541,000	23.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		225.00000	241,000	17.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		746.00000	730,000	17.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		644.00000	672,000	14.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		165.00000	161,000	14.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,497.00000	1,529,000	16.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		18.00000	18,000	16.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,481.00000	2,514,000	20.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		2.00000	3,000	20.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,479.00000	3,512,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		248.00000	265,000	16.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		669.00000	654,000	16.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,571.00000	8,539,000	27.71	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	14.15	Call		1.00000	1,000	25.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,572.00000	6,540,000	25.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		10.00000	11,000	26.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,581.00000	4,550,000	26.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		46.00000	50,000	23.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,617.00000	2,589,000	23.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		215.00000	230,000	17.29	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		786.00000	769,000	17.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		611.00000	639,000	14.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		182.00000	178,000	14.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,448.00000	1,481,000	15.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		19.00000	20,000	15.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,432.00000	2,465,000	19.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		3.00000	4,000	19.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,429.00000	3,462,000	24.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	24.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,621.00000	8,589,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	25.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,622.00000	6,590,000	25.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		9.00000	10,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,630.00000	4,599,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		45.00000	49,000	23.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,666.00000	2,638,000	23.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		205.00000	219,000	17.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		826.00000	808,000	17.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		580.00000	607,000	14.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		201.00000	196,000	14.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,400.00000	1,433,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		21.00000	22,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,382.00000	2,415,000	19.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		3.00000	4,000	19.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,379.00000	3,412,000	24.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	24.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,671.00000	8,639,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,672.00000	6,640,000	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		9.00000	10,000	26.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,680.00000	4,649,000	26.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		43.00000	47,000	23.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,714.00000	2,686,000	23.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		196.00000	209,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		867.00000	848,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		550.00000	577,000	15.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		221.00000	216,000	15.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,353.00000	1,385,000	15.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		24.00000	24,000	15.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,332.00000	2,365,000	19.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		3.00000	4,000	19.51	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	4.25	Call		3,329.00000	3,362,000	24.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	24.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,871.00000	8,839,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,872.00000	6,840,000	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		7.00000	8,000	25.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,878.00000	4,847,000	25.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		38.00000	41,000	24.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,909.00000	2,880,000	24.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		163.00000	175,000	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,034.00000	1,014,000	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		441.00000	465,000	15.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		312.00000	304,000	15.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,164.00000	1,196,000	14.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		35.00000	35,000	14.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,134.00000	2,167,000	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		5.00000	6,000	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,129.00000	3,162,000	23.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	23.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,821.00000	8,789,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	26.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,822.00000	6,790,000	26.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		7.00000	8,000	25.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,828.00000	4,797,000	25.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		39.00000	43,000	23.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,860.00000	2,832,000	23.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		171.00000	183,000	18.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		992.00000	972,000	18.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		467.00000	491,000	15.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		288.00000	280,000	15.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,211.00000	1,243,000	15.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		32.00000	32,000	15.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,183.00000	2,216,000	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		4.00000	5,000	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,179.00000	3,212,000	23.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	23.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		143.00000	154,000	18.79	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,164.00000	1,143,000	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,921.00000	8,889,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,922.00000	6,890,000	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		6.00000	7,000	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,927.00000	4,896,000	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		37.00000	40,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,958.00000	2,929,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		156.00000	168,000	18.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,077.00000	1,057,000	18.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		417.00000	440,000	15.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		338.00000	329,000	15.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,117.00000	1,150,000	14.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		38.00000	39,000	14.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,084.00000	2,117,000	18.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		5.00000	6,000	18.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,080.00000	3,112,000	23.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	23.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		187.00000	200,000	17.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		908.00000	889,000	17.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,271.00000	8,239,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,272.00000	6,240,000	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		15.00000	16,000	26.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,286.00000	4,255,000	26.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		58.00000	62,000	22.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,329.00000	2,301,000	22.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		288.00000	306,000	16.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		559.00000	545,000	16.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		822.00000	853,000	14.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		93.00000	92,000	14.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,740.00000	1,772,000	16.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		11.00000	11,000	16.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,730.00000	2,763,000	21.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	2,000	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,729.00000	3,762,000	26.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	26.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,321.00000	8,289,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,322.00000	6,290,000	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		14.00000	15,000	26.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,335.00000	4,304,000	26.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		56.00000	60,000	22.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,377.00000	2,349,000	22.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		274.00000	292,000	16.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		595.00000	581,000	16.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		784.00000	815,000	14.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		105.00000	104,000	14.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,691.00000	1,724,000	16.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		12.00000	13,000	16.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,681.00000	2,713,000	21.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		2.00000	2,000	21.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,679.00000	3,712,000	26.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	26.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,721.00000	8,689,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	25.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,722.00000	6,690,000	25.93	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	13/12/2010	Foreign Exchange Future	12.30	Call		8.00000	9,000	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,729.00000	4,698,000	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		42.00000	45,000	23.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,763.00000	2,734,000	23.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		521.00000	547,000	15.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		242.00000	236,000	15.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,305.00000	1,338,000	15.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		26.00000	27,000	15.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,283.00000	2,315,000	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		4.00000	4,000	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,279.00000	3,312,000	24.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	24.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,771.00000	8,739,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	25.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,772.00000	6,740,000	25.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		8.00000	9,000	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,779.00000	4,748,000	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		40.00000	44,000	23.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,811.00000	2,783,000	23.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		178.00000	191,000	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		949.00000	930,000	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		493.00000	519,000	15.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		264.00000	258,000	15.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,258.00000	1,290,000	15.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		29.00000	29,000	15.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,233.00000	2,266,000	19.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		4.00000	5,000	19.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,229.00000	3,262,000	23.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	23.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,472.00000	7,440,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		3.00000	3,000	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,474.00000	5,442,000	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		26.00000	29,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,497.00000	3,468,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		101.00000	108,000	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,572.00000	1,547,000	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,529.00000	4,562,000	27.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	1,000	27.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,618.00000	1,594,000	20.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		97.00000	105,000	20.45	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		74.00000	80,000	21.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,995.00000	1,969,000	21.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		91.00000	98,000	20.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,712.00000	1,687,000	20.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		72.00000	78,000	21.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,043.00000	2,017,000	21.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		303.00000	322,000	16.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		524.00000	511,000	16.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future			7.72850	7.69250		15.88	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		375.00000	390,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		683.00000	662,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		356.00000	371,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		714.00000	693,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		394.00000	409,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		652.00000	631,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,055.00000	1,030,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		247.00000	258,000	18.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,894.00000	2,862,000	24.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		86.00000	90,000	24.00	0.00	0	30,000.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.24420	11.16470		13.48	314,837.60	28	31,386.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,885.00000	10,806,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,885.00000	8,806,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,185.00000	11,106,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,185.00000	9,106,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,685.00000	10,606,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,685.00000	8,606,000	36.42	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	32.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,685.00000	6,606,000	32.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,685.00000	4,606,000	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,535.00000	10,456,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,535.00000	8,456,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	31.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,535.00000	6,456,000	31.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	1,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,535.00000	4,457,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,435.00000	10,356,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,435.00000	8,356,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		7.00000	10,000	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,442.00000	2,366,000	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		28.00000	35,000	18.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,463.00000	1,391,000	18.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		623.00000	694,000	13.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		58.00000	50,000	13.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,569.00000	1,648,000	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		4.00000	4,000	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	36.42	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		10,235.00000	10,156,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,235.00000	8,156,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,285.00000	10,206,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,285.00000	8,206,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		34.00000	43,000	18.36	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,319.00000	1,249,000	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		152.00000	186,000	14.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		437.00000	392,000	14.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		751.00000	824,000	13.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		36.00000	30,000	13.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,718.00000	1,797,000	17.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		3.00000	3,000	17.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,735.00000	10,656,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	32.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,735.00000	6,656,000	32.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	26.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,735.00000	4,656,000	26.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,935.00000	10,856,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,935.00000	8,856,000	36.42	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	32.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,935.00000	6,856,000	32.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		11,085.00000	11,006,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		9,085.00000	9,006,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		44.00000	56,000	17.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		1,129.00000	1,062,000	17.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		212.00000	256,000	13.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		297.00000	262,000	13.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		933.00000	1,008,000	13.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		18.00000	14,000	13.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		11,135.00000	11,056,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		9,135.00000	9,056,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		195.00000	237,000	13.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		330.00000	293,000	13.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		886.00000	961,000	13.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		21.00000	17,000	13.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		11,035.00000	10,956,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		9,035.00000	8,956,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		3.00000	4,000	22.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		3,038.00000	2,960,000	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		14.00000	18,000	21.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		2,049.00000	1,974,000	21.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		48.00000	60,000	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		1,083.00000	1,016,000	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		230.00000	281,000	13.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		265.00000	237,000	13.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		980.00000	1,057,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		15.00000	13,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,985.00000	10,906,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	32.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,985.00000	6,906,000	32.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	27.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,985.00000	4,906,000	27.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,835.00000	10,756,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,835.00000	8,756,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,785.00000	10,706,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,785.00000	8,706,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	32.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,785.00000	6,706,000	32.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	26.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,785.00000	4,706,000	26.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,635.00000	10,556,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,635.00000	8,556,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	31.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,635.00000	6,556,000	31.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,635.00000	4,556,000	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		86.00000	108,000	15.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		721.00000	664,000	15.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		468.00000	535,000	13.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		103.00000	91,000	13.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,371.00000	1,450,000	15.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		6.00000	6,000	15.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,585.00000	10,506,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,585.00000	8,506,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,485.00000	10,406,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,485.00000	8,406,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		7.00000	9,000	22.19	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	13.65	Put		2,492.00000	2,415,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		109.00000	136,000	15.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		594.00000	542,000	15.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		583.00000	653,000	13.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		68.00000	59,000	13.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,385.00000	10,306,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,385.00000	8,306,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	32.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,885.00000	6,806,000	32.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	29.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,885.00000	5,806,000	29.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,885.00000	4,806,000	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	24.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,886.00000	3,807,000	24.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		8.00000	11,000	22.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,393.00000	2,317,000	22.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		30.00000	38,000	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,415.00000	1,344,000	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		129.00000	159,000	14.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		514.00000	465,000	14.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		665.00000	737,000	13.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		50.00000	43,000	13.46	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	14/06/2010	Foreign Exchange Future	9.55	Call		1,618.00000	1,698,000	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		3.00000	4,000	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		2.00000	3,000	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		3,087.00000	3,009,000	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,435.00000	7,356,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	28.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,435.00000	5,356,000	28.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	1,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,435.00000	4,357,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		55.00000	69,000	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		990.00000	925,000	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		277.00000	336,000	13.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		212.00000	192,000	13.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	34.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,335.00000	7,256,000	34.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		18.00000	22,000	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,853.00000	1,778,000	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		63.00000	80,000	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		898.00000	836,000	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		334.00000	396,000	13.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		169.00000	152,000	13.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,174.00000	1,253,000	14.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		9.00000	9,000	14.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	33.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		7,035.00000	6,956,000	33.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		6,035.00000	5,956,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		5,035.00000	4,956,000	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		1.00000	1,000	24.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		4,036.00000	3,957,000	24.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		6.00000	8,000	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,541.00000	2,464,000	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		25.00000	31,000	19.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,560.00000	1,487,000	19.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		101.00000	126,000	15.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		636.00000	582,000	15.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		543.00000	613,000	13.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		78.00000	69,000	13.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,469.00000	1,549,000	16.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		4.00000	5,000	16.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		80.00000	100,000	15.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		765.00000	706,000	15.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		432.00000	498,000	13.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		117.00000	104,000	13.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,321.00000	1,400,000	15.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		6.00000	6,000	15.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	31.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,485.00000	6,406,000	31.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	28.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,485.00000	5,406,000	28.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		15.00000	19,000	21.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		2,000.00000	1,925,000	21.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		51.00000	64,000	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,036.00000	970,000	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,027.00000	1,106,000	13.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		12.00000	12,000	13.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	34.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,385.00000	7,306,000	34.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	28.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,385.00000	5,306,000	28.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	1,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,385.00000	4,307,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		3.00000	5,000	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,888.00000	2,811,000	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		17.00000	21,000	20.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,902.00000	1,827,000	20.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		59.00000	74,000	16.74	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		944.00000	880,000	16.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		305.00000	365,000	13.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		190.00000	171,000	13.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,124.00000	1,204,000	14.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		9.00000	10,000	14.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	33.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,285.00000	7,206,000	33.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	30.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,285.00000	6,206,000	30.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,285.00000	5,206,000	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	1,000	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,285.00000	4,207,000	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		19.00000	24,000	20.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,804.00000	1,730,000	20.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		68.00000	86,000	16.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		853.00000	792,000	16.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		366.00000	429,000	13.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		151.00000	135,000	13.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,223.00000	1,302,000	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		8.00000	8,000	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		20.00000	25,000	20.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,755.00000	1,681,000	20.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		74.00000	93,000	16.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		809.00000	749,000	16.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,272.00000	1,351,000	15.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		7.00000	7,000	15.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	33.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		7,085.00000	7,006,000	33.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	30.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		6,085.00000	6,006,000	30.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		5,085.00000	5,006,000	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		1.00000	1,000	24.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		4,086.00000	4,007,000	24.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		24.00000	30,000	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,609.00000	1,536,000	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		93.00000	116,000	15.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		678.00000	622,000	15.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		505.00000	573,000	13.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		90.00000	79,000	13.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,420.00000	1,499,000	16.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		5.00000	5,000	16.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		6.00000	8,000	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,591.00000	2,514,000	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	32.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,835.00000	6,756,000	32.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,835.00000	5,756,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,835.00000	4,756,000	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		1.00000	1,000	24.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,836.00000	3,757,000	24.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		9.00000	12,000	21.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,294.00000	2,218,000	21.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	31.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,585.00000	6,506,000	31.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	28.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,585.00000	5,506,000	28.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,585.00000	4,506,000	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		1.00000	2,000	23.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,586.00000	3,508,000	23.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		13.00000	17,000	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		2,098.00000	2,023,000	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	31.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,385.00000	6,306,000	31.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		179.00000	219,000	13.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		364.00000	325,000	13.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		840.00000	915,000	13.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		25.00000	21,000	13.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,817.00000	1,897,000	18.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		2.00000	3,000	18.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	30.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,235.00000	6,156,000	30.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,235.00000	5,156,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		2.00000	3,000	23.26	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,237.00000	3,159,000	23.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		165.00000	202,000	14.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		400.00000	358,000	14.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		795.00000	869,000	13.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		30.00000	25,000	13.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,335.00000	5,256,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	1,000	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,335.00000	4,257,000	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		2.00000	2,000	23.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,337.00000	3,258,000	23.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		9.00000	11,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,344.00000	2,267,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		32.00000	40,000	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,367.00000	1,296,000	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		140.00000	172,000	14.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		475.00000	428,000	14.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		707.00000	780,000	13.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		42.00000	36,000	13.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,668.00000	1,747,000	17.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		3.00000	3,000	17.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,735.00000	8,656,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	33.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,235.00000	7,156,000	33.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	29.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,735.00000	5,656,000	29.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		1.00000	1,000	24.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,236.00000	4,157,000	24.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		4.00000	6,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,739.00000	2,662,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		36.00000	46,000	18.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,271.00000	1,202,000	18.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		398.00000	463,000	13.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		133.00000	119,000	13.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,767.00000	1,847,000	18.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		2.00000	3,000	18.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,265.00000	3,344,000	21.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	21.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		4.00000	5,000	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,839.00000	2,761,000	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,985.00000	8,906,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	34.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,485.00000	7,406,000	34.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	29.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,985.00000	5,906,000	29.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	1,000	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,485.00000	4,407,000	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		3.00000	4,000	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,988.00000	2,910,000	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		27.00000	33,000	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,512.00000	1,439,000	19.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		251.00000	308,000	13.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		236.00000	214,000	13.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,519.00000	1,599,000	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		4.00000	5,000	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,015.00000	3,094,000	22.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	22.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,435.00000	9,356,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	35.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,935.00000	7,856,000	35.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	31.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,435.00000	6,356,000	31.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,935.00000	4,856,000	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		1.00000	2,000	23.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,436.00000	3,358,000	23.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		16.00000	20,000	21.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,951.00000	1,876,000	21.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		119.00000	147,000	14.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		554.00000	503,000	14.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,076.00000	1,155,000	14.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		11.00000	11,000	14.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,565.00000	2,645,000	21.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	1,000	21.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	33.42	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	18.30	Put		7,135.00000	7,056,000	33.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	30.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,135.00000	6,056,000	30.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		5,135.00000	5,056,000	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		1.00000	1,000	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,136.00000	4,057,000	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		2.00000	3,000	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		3,137.00000	3,059,000	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		5.00000	7,000	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,640.00000	2,563,000	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		12.00000	16,000	21.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,147.00000	2,072,000	21.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		22.00000	28,000	19.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,657.00000	1,584,000	19.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		41.00000	52,000	17.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,176.00000	1,108,000	17.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		3.00000	4,000	22.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,938.00000	2,860,000	22.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	33.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,185.00000	7,106,000	33.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	30.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,185.00000	6,106,000	30.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,185.00000	5,106,000	27.57	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	15.35	Call		1.00000	1,000	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,186.00000	4,107,000	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		5.00000	6,000	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,690.00000	2,612,000	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		11.00000	15,000	21.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,196.00000	2,121,000	21.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		21.00000	26,000	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,706.00000	1,632,000	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		39.00000	49,000	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,224.00000	1,155,000	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		4.00000	6,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,789.00000	2,712,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	30.89	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,335.00000	6,256,000	30.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		10.00000	14,000	21.84	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,245.00000	2,170,000	21.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		2.00000	3,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,187.00000	3,109,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,635.00000	9,556,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	35.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,635.00000	7,556,000	35.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	28.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,635.00000	5,556,000	28.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		1.00000	1,000	23.84	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	14.80	Put		3,636.00000	3,557,000	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,365.00000	2,445,000	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	1,000	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,535.00000	9,456,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	34.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,535.00000	7,456,000	34.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	28.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,535.00000	5,456,000	28.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		1.00000	2,000	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,536.00000	3,458,000	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,465.00000	2,545,000	21.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	1,000	21.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,585.00000	9,506,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	34.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,585.00000	7,506,000	34.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,415.00000	2,495,000	20.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	1,000	20.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,835.00000	9,756,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	35.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,835.00000	7,756,000	35.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,166.00000	2,245,000	19.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1.00000	1,000	19.84	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	21.10	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,935.00000	9,856,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	29.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,935.00000	5,856,000	29.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		1.00000	1,000	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,936.00000	3,857,000	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,066.00000	2,146,000	19.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1.00000	2,000	19.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,885.00000	9,806,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	35.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,885.00000	7,806,000	35.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,116.00000	2,196,000	19.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1.00000	2,000	19.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,985.00000	9,906,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	36.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,985.00000	7,906,000	36.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		1.00000	1,000	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,986.00000	3,907,000	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,016.00000	2,096,000	19.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1.00000	2,000	19.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		10,135.00000	10,056,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	36.42	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	19.30	Put		8,135.00000	8,056,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,867.00000	1,946,000	18.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		2.00000	2,000	18.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,185.00000	10,106,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,185.00000	8,106,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		10,085.00000	10,006,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		8,085.00000	8,006,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1,917.00000	1,996,000	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		2.00000	2,000	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,385.00000	9,306,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		2.00000	2,000	23.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,387.00000	3,308,000	23.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,615.00000	2,695,000	21.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	1,000	21.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1,967.00000	2,046,000	19.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		2.00000	2,000	19.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		2,965.00000	3,044,000	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,115.00000	3,194,000	22.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	22.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		2,915.00000	2,994,000	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,685.00000	9,606,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	35.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,685.00000	7,606,000	35.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	28.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,685.00000	5,606,000	28.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		1.00000	1,000	23.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,686.00000	3,607,000	23.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,315.00000	2,395,000	20.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		0.00000	1,000	20.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,485.00000	9,406,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		1.00000	2,000	23.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,486.00000	3,408,000	23.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,515.00000	2,595,000	21.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	1,000	21.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,815.00000	2,894,000	22.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	22.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,235.00000	9,156,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,765.00000	2,844,000	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	36.42	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		9,735.00000	9,656,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	35.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,735.00000	7,656,000	35.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		1.00000	1,000	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,736.00000	3,657,000	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,266.00000	2,345,000	20.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1.00000	1,000	20.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,335.00000	10,256,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,335.00000	8,256,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,785.00000	9,706,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	35.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,785.00000	7,706,000	35.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	29.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,785.00000	5,706,000	29.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		1.00000	1,000	24.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,786.00000	3,707,000	24.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,216.00000	2,295,000	20.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1.00000	1,000	20.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		10,035.00000	9,956,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	36.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		8,035.00000	7,956,000	36.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/09/2010			11.41810	11.33720		14.30	0.00	0	2,795.00
£ / R	On	13/09/2010	12.80	Call		134.00000	127,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.80	Put		1,597.00000	1,509,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.70	Call		129.00000	143,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.70	Put		1,492.00000	1,425,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.75	Call		121.00000	135,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.75	Put		1,534.00000	1,467,000	18.00	0.00	0	0.00
£ / R	On	13/12/2010			11.59180	11.50820		15.14	0.00	0	58.00
¥ / R	On	14/06/2010			0.07920	0.07850		19.32	0.00	0	1,364.00
¥ / R	On	14/06/2010	0.08	Call		204.00000	220,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.08	Put		354.00000	300,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Call		32.00000	32,000	22.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Put		1,182.00000	1,112,000	22.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Call		868.00000	933,000	18.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Put		18.00000	13,000	18.00	0.00	0	0.00
¥ / R	On	13/09/2010			0.08060	0.07980		24.26	0.00	0	0.00
¥ / R	On	13/09/2010	0.08	Call		353.00000	366,000	22.00	0.00	0	0.00
¥ / R	On	13/09/2010	0.08	Put		663.00000	596,000	22.00	0.00	0	0.00
€ / R	On	14/06/2010			9.85590	9.80580		11.64	236,541.60	24	27,195.00
€ / R	On	14/06/2010	12.10	Call		1.00000	1,000	18.24	0.00	0	0.00
€ / R	On	14/06/2010	12.10	Put		2,295.00000	2,245,000	18.24	0.00	0	0.00
€ / R	On	14/06/2010	11.90	Call		1.00000	2,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	11.90	Put		2,095.00000	2,046,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	12.00	Call		1.00000	1,000	17.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		2,195.00000	2,145,000	17.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,494.00000	9,444,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	30.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,494.00000	7,444,000	30.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	27.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,494.00000	5,444,000	27.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	22.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,494.00000	3,444,000	22.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		4.00000	6,000	15.84	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,498.00000	1,450,000	15.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		54.00000	68,000	12.95	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		548.00000	512,000	12.95	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		545.00000	592,000	12.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		39.00000	36,000	12.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,507.00000	1,557,000	16.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		1.00000	1,000	16.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,506.00000	2,556,000	19.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	19.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,794.00000	9,744,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	31.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,794.00000	7,744,000	31.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	28.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,794.00000	5,744,000	28.72	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	13.60	Call		0.00000	0,000	23.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,794.00000	3,744,000	23.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		2.00000	3,000	16.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,796.00000	1,747,000	16.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		25.00000	32,000	13.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		819.00000	776,000	13.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		311.00000	353,000	12.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		105.00000	97,000	12.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,209.00000	1,259,000	14.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		3.00000	3,000	14.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,206.00000	2,256,000	19.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	19.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,894.00000	9,844,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	31.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,894.00000	7,844,000	31.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	28.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,894.00000	5,844,000	28.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	23.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,894.00000	3,844,000	23.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		2.00000	2,000	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,896.00000	1,846,000	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		19.00000	25,000	14.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		913.00000	869,000	14.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		246.00000	286,000	11.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		140.00000	130,000	11.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,110.00000	1,160,000	14.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		4.00000	4,000	14.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,106.00000	2,156,000	18.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	18.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,544.00000	9,494,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	31.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,544.00000	7,494,000	31.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	28.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,544.00000	5,494,000	28.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	22.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,544.00000	3,494,000	22.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		4.00000	5,000	15.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,548.00000	1,499,000	15.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		47.00000	60,000	13.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		591.00000	554,000	13.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		503.00000	549,000	12.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		47.00000	43,000	12.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,457.00000	1,507,000	15.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	1,000	15.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,456.00000	2,506,000	19.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	19.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,594.00000	9,544,000	31.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	31.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,594.00000	7,544,000	31.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	28.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,594.00000	5,544,000	28.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	22.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,594.00000	3,544,000	22.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		4.00000	5,000	16.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,598.00000	1,549,000	16.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		41.00000	53,000	13.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		635.00000	597,000	13.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		462.00000	507,000	12.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		56.00000	51,000	12.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,407.00000	1,458,000	15.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	2,000	15.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,406.00000	2,456,000	19.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	19.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,744.00000	9,694,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	31.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,744.00000	7,694,000	31.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	28.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,744.00000	5,694,000	28.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	22.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,744.00000	3,694,000	22.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		3.00000	3,000	16.57	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	11.55	Put		1,747.00000	1,697,000	16.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		28.00000	36,000	13.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		772.00000	730,000	13.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		346.00000	390,000	12.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		90.00000	84,000	12.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,258.00000	1,308,000	14.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	2,000	14.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,256.00000	2,306,000	19.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	19.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,644.00000	9,594,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,644.00000	7,594,000	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	28.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,644.00000	5,594,000	28.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	22.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,644.00000	3,594,000	22.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		3.00000	4,000	16.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,647.00000	1,598,000	16.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		36.00000	47,000	13.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		680.00000	641,000	13.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		422.00000	467,000	12.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		66.00000	61,000	12.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,358.00000	1,408,000	15.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		2.00000	2,000	15.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,356.00000	2,406,000	19.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	19.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,694.00000	9,644,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	31.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,694.00000	7,644,000	31.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	28.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,694.00000	5,644,000	28.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	22.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,694.00000	3,644,000	22.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		3.00000	4,000	16.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,697.00000	1,648,000	16.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		32.00000	41,000	13.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		726.00000	685,000	13.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		383.00000	428,000	12.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		77.00000	72,000	12.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,308.00000	1,358,000	15.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		2.00000	2,000	15.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,306.00000	2,356,000	19.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	19.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		10,044.00000	9,994,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		8,044.00000	7,994,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	29.40	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	15.85	Put		6,044.00000	5,994,000	29.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	23.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		4,044.00000	3,994,000	23.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1.00000	2,000	17.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		2,045.00000	1,996,000	17.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		13.00000	17,000	14.54	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		1,057.00000	1,011,000	14.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		168.00000	199,000	11.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		212.00000	193,000	11.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		962.00000	1,012,000	13.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		6.00000	6,000	13.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		1,956.00000	2,006,000	18.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	18.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,994.00000	9,944,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	31.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,994.00000	7,944,000	31.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	29.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,994.00000	5,944,000	29.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	23.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,994.00000	3,944,000	23.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		2.00000	2,000	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,996.00000	1,946,000	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		15.00000	19,000	14.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		1,009.00000	963,000	14.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		189.00000	226,000	11.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		183.00000	170,000	11.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,011.00000	1,061,000	13.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		5.00000	5,000	13.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,006.00000	2,056,000	18.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	18.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		10,094.00000	10,044,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		8,094.00000	8,044,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		6,094.00000	6,044,000	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	24.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		4,094.00000	4,044,000	24.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		11.00000	15,000	14.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		1,105.00000	1,059,000	14.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		149.00000	178,000	11.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		243.00000	222,000	11.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		914.00000	963,000	13.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		8.00000	7,000	13.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		1,906.00000	1,956,000	18.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	18.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		10,144.00000	10,094,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	31.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		8,144.00000	8,094,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	29.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		6,144.00000	6,094,000	29.51	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		4,144.00000	4,094,000	24.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	17.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		2,145.00000	2,095,000	17.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		10.00000	13,000	14.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		1,154.00000	1,107,000	14.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		132.00000	158,000	11.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		276.00000	252,000	11.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		866.00000	915,000	13.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		10.00000	9,000	13.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		1,856.00000	1,906,000	18.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	18.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,944.00000	9,894,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	31.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,944.00000	7,894,000	31.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	29.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,944.00000	5,894,000	29.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	23.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,944.00000	3,894,000	23.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		2.00000	2,000	17.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,946.00000	1,896,000	17.15	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	10.75	Call		17.00000	22,000	14.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		961.00000	916,000	14.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		217.00000	255,000	11.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		161.00000	149,000	11.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,060.00000	1,110,000	13.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		4.00000	4,000	13.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,056.00000	2,106,000	18.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	18.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		10,194.00000	10,144,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		8,194.00000	8,144,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	29.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		6,194.00000	6,144,000	29.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	24.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		4,194.00000	4,144,000	24.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		9.00000	12,000	14.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,203.00000	1,156,000	14.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		116.00000	141,000	12.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		310.00000	285,000	12.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		818.00000	867,000	12.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		12.00000	11,000	12.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,806.00000	1,857,000	17.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		0.00000	1,000	17.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	31.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,344.00000	10,294,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,344.00000	8,294,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	29.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,344.00000	6,294,000	29.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	24.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,344.00000	4,294,000	24.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	18.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,345.00000	2,295,000	18.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		6.00000	8,000	15.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,350.00000	1,302,000	15.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		79.00000	98,000	12.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		423.00000	392,000	12.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		678.00000	727,000	12.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		22.00000	21,000	12.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,657.00000	1,707,000	17.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	17.02	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.01180	9.96070		12.84	0.00	0	4,790.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		48.00000	56,000	17.75	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,752.00000	1,709,000	17.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.16700	10.11310		13.35	0.00	0	2,008.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,087.00000	10,033,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,088.00000	8,034,000	23.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		3.00000	3,000	21.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,090.00000	6,036,000	21.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		23.00000	27,000	21.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,110.00000	4,060,000	21.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		87.00000	97,000	18.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,174.00000	2,130,000	18.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		172.00000	191,000	16.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,259.00000	1,224,000	16.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		399.00000	436,000	13.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		486.00000	469,000	13.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		993.00000	1,046,000	12.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		80.00000	79,000	12.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,927.00000	1,982,000	14.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		14.00000	15,000	14.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		97.00000	107,000	18.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,034.00000	1,990,000	18.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,137.00000	10,083,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,138.00000	8,084,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		3.00000	3,000	21.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,140.00000	6,086,000	21.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		21.00000	25,000	21.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,158.00000	4,108,000	21.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		84.00000	94,000	18.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,221.00000	2,177,000	18.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		166.00000	184,000	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,303.00000	1,267,000	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		381.00000	417,000	13.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		518.00000	500,000	13.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		954.00000	1,007,000	12.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		91.00000	90,000	12.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,879.00000	1,933,000	14.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		16.00000	16,000	14.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,837.00000	10,783,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	1,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,837.00000	8,784,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		2.00000	2,000	22.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,839.00000	6,785,000	22.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		10.00000	12,000	21.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,847.00000	4,795,000	21.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		51.00000	57,000	19.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,888.00000	2,840,000	19.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		103.00000	114,000	17.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,940.00000	1,897,000	17.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		210.00000	232,000	15.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,047.00000	1,015,000	15.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		506.00000	550,000	13.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		343.00000	333,000	13.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,212.00000	1,268,000	12.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		49.00000	51,000	12.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,737.00000	10,683,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,738.00000	8,684,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		2.00000	2,000	22.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,739.00000	6,685,000	22.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		11.00000	14,000	21.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,748.00000	4,697,000	21.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		54.00000	61,000	19.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,791.00000	2,744,000	19.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		110.00000	121,000	17.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,847.00000	1,804,000	17.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		227.00000	251,000	15.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		964.00000	934,000	15.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		558.00000	604,000	12.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		295.00000	287,000	12.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,304.00000	1,360,000	12.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		41.00000	43,000	12.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,887.00000	9,833,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	23.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,888.00000	7,834,000	23.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		3.00000	4,000	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		5,890.00000	5,837,000	21.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		26.00000	30,000	21.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,913.00000	3,863,000	21.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		100.00000	110,000	18.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,987.00000	1,943,000	18.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		201.00000	223,000	15.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,088.00000	1,056,000	15.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		482.00000	525,000	13.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		369.00000	358,000	13.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,166.00000	1,222,000	12.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		53.00000	55,000	12.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,124.00000	2,178,000	14.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		11.00000	11,000	14.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,987.00000	9,933,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	23.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,988.00000	7,934,000	23.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		3.00000	3,000	21.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,990.00000	5,936,000	21.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		25.00000	29,000	21.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,012.00000	3,962,000	21.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		94.00000	104,000	18.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,081.00000	2,037,000	18.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		186.00000	206,000	15.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,173.00000	1,139,000	15.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		437.00000	478,000	13.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		424.00000	411,000	13.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,075.00000	1,132,000	12.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		62.00000	65,000	12.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,025.00000	2,080,000	14.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		12.00000	13,000	14.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,287.00000	10,233,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,288.00000	8,234,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		2.00000	3,000	21.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,289.00000	6,236,000	21.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		18.00000	22,000	21.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,305.00000	4,255,000	21.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		75.00000	84,000	18.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,362.00000	2,317,000	18.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		149.00000	165,000	16.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,436.00000	1,398,000	16.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		334.00000	366,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		621.00000	599,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		841.00000	893,000	12.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		128.00000	126,000	12.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,733.00000	1,787,000	13.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		20.00000	20,000	13.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	23.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,437.00000	10,383,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,438.00000	8,384,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		2.00000	3,000	21.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,439.00000	6,386,000	21.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		16.00000	19,000	21.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,453.00000	4,402,000	21.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		67.00000	75,000	19.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,504.00000	2,458,000	19.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		134.00000	148,000	16.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,571.00000	1,531,000	16.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		293.00000	322,000	14.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		730.00000	705,000	14.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		737.00000	787,000	12.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		174.00000	170,000	12.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,588.00000	1,643,000	13.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		25.00000	26,000	13.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,737.00000	9,683,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	23.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,738.00000	7,684,000	23.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		4.00000	5,000	21.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,741.00000	5,688,000	21.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		29.00000	33,000	21.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,766.00000	3,716,000	21.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,272.00000	2,326,000	15.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		9.00000	9,000	15.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,787.00000	9,733,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	23.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,788.00000	7,734,000	23.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		4.00000	4,000	21.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,791.00000	5,737,000	21.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		28.00000	32,000	21.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,815.00000	3,765,000	21.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		106.00000	118,000	17.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,893.00000	1,851,000	17.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		218.00000	241,000	15.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,005.00000	974,000	15.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		532.00000	576,000	13.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		319.00000	309,000	13.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,258.00000	1,314,000	12.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		45.00000	47,000	12.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,222.00000	2,277,000	15.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		9.00000	10,000	15.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,837.00000	9,783,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	23.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,838.00000	7,784,000	23.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		3.00000	4,000	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	15.95	Put		5,840.00000	5,787,000	21.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		27.00000	31,000	21.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,864.00000	3,814,000	21.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,173.00000	2,227,000	15.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		10.00000	10,000	15.13	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			340.96900	342.11500			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			314.01700	314.94700			0.00	0	1,078.00
ALBI	On	05/08/2010	Index Future			314.08900	315.02100			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.78560	6.75570		10.81	0.00	0	9,652.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	40.38	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,844.00000	7,814,000	40.38	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	37.79	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,844.00000	5,814,000	37.79	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	30.96	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,844.00000	3,814,000	30.96	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	20.25	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,845.00000	1,815,000	20.25	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		229.00000	246,000	11.59	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		73.00000	60,000	11.59	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,156.00000	1,186,000	15.96	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	15.96	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,156.00000	2,186,000	17.24	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	17.24	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		3,156.00000	3,186,000	24.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	24.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,156.00000	4,186,000	15.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	15.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	40.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,794.00000	7,764,000	40.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	37.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,794.00000	5,764,000	37.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	30.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,794.00000	3,764,000	30.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		1.00000	1,000	20.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,795.00000	1,765,000	20.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		266.00000	284,000	11.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		60.00000	48,000	11.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,206.00000	1,236,000	15.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,206.00000	2,236,000	17.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	17.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,206.00000	3,236,000	24.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	24.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,206.00000	4,236,000	15.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	15.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	40.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,744.00000	7,714,000	40.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	37.47	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,744.00000	5,714,000	37.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		0.00000	0,000	30.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,744.00000	3,714,000	30.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		1.00000	1,000	19.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,745.00000	1,715,000	19.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		305.00000	325,000	12.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		49.00000	39,000	12.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,256.00000	1,286,000	15.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		0.00000	0,000	15.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,256.00000	2,286,000	18.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	18.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,256.00000	3,286,000	23.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	23.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,256.00000	4,286,000	15.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	15.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		163.00000	175,000	11.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		107.00000	89,000	11.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	40.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		8,094.00000	8,064,000	40.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	38.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		6,094.00000	6,064,000	38.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	32.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		4,094.00000	4,064,000	32.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		0.00000	0,000	21.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		2,094.00000	2,064,000	21.56	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		96.00000	102,000	11.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		190.00000	166,000	11.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		908.00000	937,000	15.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		2.00000	1,000	15.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,906.00000	1,936,000	15.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	15.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,906.00000	2,936,000	25.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	25.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,906.00000	3,936,000	16.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	16.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	40.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,994.00000	7,964,000	40.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	38.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,994.00000	5,964,000	38.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	31.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,994.00000	3,964,000	31.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,994.00000	1,964,000	21.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		134.00000	144,000	10.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		128.00000	108,000	10.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,007.00000	1,037,000	16.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		1.00000	1,000	16.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,006.00000	2,036,000	15.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	15.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,006.00000	3,036,000	26.49	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	26.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,006.00000	4,036,000	15.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	15.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	40.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,144.00000	8,114,000	40.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	38.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,144.00000	6,114,000	38.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	32.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,144.00000	4,114,000	32.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		0.00000	0,000	21.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,144.00000	2,114,000	21.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		80.00000	86,000	11.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		224.00000	200,000	11.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		859.00000	888,000	15.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		3.00000	2,000	15.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,856.00000	1,886,000	15.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	15.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,856.00000	2,886,000	24.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	24.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,856.00000	3,886,000	16.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	16.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	40.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		8,044.00000	8,014,000	40.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	38.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		6,044.00000	6,014,000	38.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	31.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		4,044.00000	4,014,000	31.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	21.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		2,044.00000	2,014,000	21.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		113.00000	121,000	11.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		157.00000	135,000	11.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		957.00000	987,000	15.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		1.00000	1,000	15.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		1,956.00000	1,986,000	15.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	15.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		2,956.00000	2,986,000	25.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	25.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		3,956.00000	3,986,000	15.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	15.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	40.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,894.00000	7,864,000	40.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	37.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,894.00000	5,864,000	37.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	31.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,894.00000	3,864,000	31.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		1.00000	1,000	20.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,895.00000	1,865,000	20.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		194.00000	209,000	11.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		88.00000	73,000	11.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,106.00000	1,136,000	15.98	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		0.00000	0,000	15.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,106.00000	2,136,000	16.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	16.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,106.00000	3,136,000	25.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	25.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,106.00000	4,136,000	15.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	15.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	40.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,394.00000	8,364,000	40.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	38.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,394.00000	6,364,000	38.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	33.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,394.00000	4,364,000	33.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		0.00000	0,000	23.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,394.00000	2,364,000	23.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		34.00000	35,000	12.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		428.00000	399,000	12.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		616.00000	644,000	13.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		10.00000	8,000	13.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,606.00000	1,636,000	15.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	15.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,606.00000	2,636,000	22.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	22.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,606.00000	3,636,000	19.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	19.65	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	40.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,344.00000	8,314,000	40.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	38.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,344.00000	6,314,000	38.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	32.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,344.00000	4,314,000	32.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		0.00000	0,000	22.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,344.00000	2,314,000	22.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		40.00000	42,000	12.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		384.00000	356,000	12.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		664.00000	692,000	14.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		8.00000	6,000	14.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,656.00000	1,686,000	15.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	15.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,656.00000	2,686,000	22.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	22.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,656.00000	3,686,000	19.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	19.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	40.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,244.00000	8,214,000	40.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	38.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,244.00000	6,214,000	38.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	32.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,244.00000	4,214,000	32.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		0.00000	0,000	22.36	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		2,244.00000	2,214,000	22.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		57.00000	60,000	12.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		301.00000	274,000	12.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		761.00000	789,000	14.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		5.00000	3,000	14.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,756.00000	1,786,000	15.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	0,000	15.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,756.00000	2,786,000	23.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	23.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,756.00000	3,786,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	40.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,194.00000	8,164,000	40.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	38.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,194.00000	6,164,000	38.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	32.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,194.00000	4,164,000	32.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		0.00000	0,000	22.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,194.00000	2,164,000	22.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		68.00000	72,000	11.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		262.00000	236,000	11.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		809.00000	839,000	14.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		3.00000	3,000	14.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,806.00000	1,836,000	15.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		0.00000	0,000	15.69	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		2,806.00000	2,836,000	24.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	24.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,806.00000	3,836,000	17.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	17.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	40.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,444.00000	8,414,000	40.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	38.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,444.00000	6,414,000	38.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	33.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,444.00000	4,414,000	33.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	23.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,444.00000	2,414,000	23.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		28.00000	29,000	13.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		472.00000	443,000	13.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		569.00000	596,000	13.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		13.00000	10,000	13.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,556.00000	1,586,000	15.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	15.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,556.00000	2,586,000	21.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	21.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,556.00000	3,586,000	20.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	20.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	40.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,294.00000	8,264,000	40.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	38.62	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	13.05	Put		6,294.00000	6,264,000	38.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	32.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,294.00000	4,264,000	32.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		0.00000	0,000	22.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,294.00000	2,264,000	22.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		48.00000	50,000	12.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		342.00000	314,000	12.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		712.00000	741,000	14.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		6.00000	5,000	14.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,706.00000	1,736,000	15.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		0.00000	0,000	15.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,706.00000	2,736,000	23.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	23.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,706.00000	3,736,000	18.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	18.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	40.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,494.00000	8,464,000	40.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	38.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,494.00000	6,464,000	38.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	33.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,494.00000	4,464,000	33.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		0.00000	0,000	23.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,494.00000	2,464,000	23.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		24.00000	25,000	13.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		518.00000	489,000	13.36	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		522.00000	548,000	13.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		16.00000	12,000	13.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,506.00000	1,536,000	15.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	15.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,506.00000	2,536,000	21.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	21.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,506.00000	3,536,000	20.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	20.79	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.82050	6.78900		12.92	0.00	0	4,490.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.84980	6.81660		13.78	0.00	0	300.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.33100	7.32760		9.94	0.00	0	85.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		136.00000	143,000	10.17	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		108.00000	112,000	10.17	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		114.00000	115,000	9.94	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		136.00000	134,000	9.94	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		167.00000	174,000	10.40	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		89.00000	93,000	10.40	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.44290	7.43920		11.63	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			137.17900	137.38200			0.00	0	2.00
GOVI On	06/05/2010	GOVI			315.48300	316.42500		6.80	0.00	0	324.00
GOVI On	06/05/2010	GOVI	309.80	Call		70,342.00000	62,076,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		4,092.00000	5,246,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			320.95500	321.91500		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		85,927.00000	79,090,000	6.57	0.00	0	0.00
GOVI	On	05/08/2010	GOVI	315.60	Put		22,777.00000	25,540,000	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			362.45700	362.46200			0.00	0	469.00
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			6.61000	6.64000			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.60000	6.61000			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.55000	6.55000			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.54000	6.54000			0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.54000	6.54000			0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/09/2010	Jibar Tradeable Future			6.56000	6.56000			0.00	0	1,000.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			6.65000	6.65000			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.90000	6.90000			0.00	0	5,000.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			7.23000	7.23000			0.00	0	5,000.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			7.56000	7.55000			0.00	0	3,500.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			7.86000	7.85000			0.00	0	7,500.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.98000	7.94000			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			305.66000	306.53000			0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.05600	7.00600		1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		638.00000	575,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		2.00000	3,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		702.00000	638,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		2.00000	2,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		576.00000	513,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		4.00000	6,000	1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			7.99300	7.94300		3.50	0.00	0	6,105.00
R157	On	06/05/2010	Bond Future	8.50	Call		2,709.00000	2,467,000	3.62	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		8.00000	11,000	3.62	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Call		647.00000	503,000	3.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Put		367.00000	469,000	3.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	7.90	Call		395.00000	290,000	3.48	0.00	0	10.00
R157	On	06/05/2010	Bond Future	7.90	Put		607.00000	747,000	3.48	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.07100	8.01700		3.75	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,539.00000	3,315,000	3.92	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		162.00000	191,000	3.92	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,580.00000	2,380,000	3.87	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		341.00000	394,000	3.87	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		4,571.00000	4,332,000	3.96	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		70.00000	84,000	3.96	0.00	0	500.00

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		652.00000	738,000	3.81	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,738.00000	1,572,000	3.81	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.09100	8.03300		4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,745.00000	2,559,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		676.00000	750,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,901.00000	2,710,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		614.00000	682,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,592.00000	2,412,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		743.00000	822,000	4.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			8.83000	8.78000		7.75	0.00	0	18,696.00
R186	On	06/05/2010	Bond Future	9.00	Call		2,404.00000	2,024,000	7.91	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		319.00000	418,000	7.91	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.89300	8.84100		9.25	0.00	0	2,231.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,784.00000	4,419,000	9.41	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		1,010.00000	1,136,000	9.41	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		2,018.00000	1,794,000	9.14	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		2,884.00000	3,150,000	9.14	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		8,420.00000	7,973,000	9.76	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		281.00000	325,000	9.76	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		10,363.00000	9,896,000	9.95	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		139.00000	162,000	9.95	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			8.92500	8.87200		9.50	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		5,515.00000	5,183,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,061.00000	2,223,000	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		5,803.00000	5,462,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1,903.00000	2,056,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		5,233.00000	4,910,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,227.00000	2,397,000	10.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			7.97600	7.93600		3.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		2,162.00000	2,010,000	3.37	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		5.00000	8,000	3.37	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.06100	8.01900		3.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		3,601.00000	3,456,000	4.01	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		67.00000	77,000	4.01	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.08000	8.03400		3.75	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,241.00000	2,127,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		626.00000	673,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,361.00000	2,244,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		575.00000	618,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,125.00000	2,014,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		682.00000	732,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.53400	8.48400		5.00	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		2,726.00000	2,467,000	5.20	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		17.00000	24,000	5.20	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.61600	8.56300		5.75	0.00	0	1,607.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,771.00000	3,538,000	6.07	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		290.00000	331,000	6.07	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.65600	8.60100		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		3,822.00000	3,608,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		618.00000	681,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		4,007.00000	3,788,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		562.00000	620,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,641.00000	3,432,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		679.00000	747,000	6.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.59400	8.54400		5.50	995,208.90	10	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		2,669.00000	2,388,000	5.72	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		32.00000	45,000	5.72	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Call		5,422.00000	5,129,000	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		756.00000	923,000	5.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		497.00000	370,000	5.50	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.67100	8.61900		6.75	0.00	0	1,112.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,905.00000	3,657,000	6.99	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		370.00000	420,000	6.99	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.70700	8.65300		6.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		4,110.00000	3,883,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		835.00000	910,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		4,307.00000	4,075,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		764.00000	834,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,917.00000	3,696,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		911.00000	992,000	7.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			7.98200	7.93200		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		2,508.00000	2,352,000	2.89	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		1.00000	0,000	2.89	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.08800	8.03400		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,812.00000	2,664,000	3.14	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		43.00000	52,000	3.14	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.10900	8.04900		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,652.00000	1,536,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		428.00000	476,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,747.00000	1,628,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		388.00000	433,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,559.00000	1,446,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		470.00000	521,000	3.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.70300	8.65400		6.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		3,544.00000	3,251,000	6.49	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		11.00000	15,000	6.49	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.77900	8.72700		7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,725.00000	4,455,000	7.90	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		273.00000	312,000	7.90	0.00	0	0.00
R207	On	04/11/2010	Bond Future			8.81400	8.76000		7.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,898.00000	3,675,000	8.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,093.00000	1,185,000	8.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		4,092.00000	3,863,000	8.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,008.00000	1,093,000	8.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,709.00000	3,492,000	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		1,185.00000	1,283,000	8.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future			8.79100	8.73100		6.75	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		3,209.00000	2,843,000	7.04	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		20.00000	31,000	7.04	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.86100	8.79900		8.00	0.00	0	1,249.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,541.00000	4,216,000	8.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		347.00000	404,000	8.45	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.89800	8.83400		8.25	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,548.00000	3,279,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,065.00000	1,184,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,748.00000	3,471,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		973.00000	1,084,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,354.00000	3,093,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,164.00000	1,292,000	8.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.83500	8.78500		10.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		144.00000	91,000	9.88	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		2,482.00000	2,827,000	9.88	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.88300	8.83200		11.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,722.00000	1,534,000	11.61	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,376.00000	2,591,000	11.61	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.90800	8.85500		12.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,514.00000	3,270,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,385.00000	2,557,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,725.00000	3,473,000	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		2,214.00000	2,378,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		3,309.00000	3,074,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,566.00000	2,747,000	13.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			311.62200	312.54600			0.00	0	100.00

Total for Derivatives : **105,155,039.90** **14,108** **763,975.00**

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			7.03500	6.98500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.97000	7.92000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.81000	8.76000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.95000	7.90500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.51000	8.45500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.57000	8.51500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.95000	7.90000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.68000	8.62500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.76500	8.71000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.82000	8.77000			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:							105,155,039.90	14,108	763,975.00