



Daily MTM Report

Daily summary for: 12/04/2010

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			7.31860	7.35300		13.40	47,687,997.60	6,516	264,012.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		8.00000	6,000	17.52	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		1,055.00000	1,087,000	17.52	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,797.00000	8,831,000	38.48	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	37.00	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,797.00000	6,831,000	37.00	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,203.00000	3,169,000	17.39	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	17.39	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,847.00000	8,881,000	38.48	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	37.06	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,847.00000	6,881,000	37.06	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,153.00000	3,119,000	17.39	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	17.39	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	38.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,947.00000	8,981,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,247.00000	9,281,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,447.00000	9,481,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	37.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,447.00000	7,481,000	37.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	27.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,447.00000	3,481,000	27.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,397.00000	9,431,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	37.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,397.00000	7,431,000	37.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,397.00000	3,431,000	27.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,603.00000	1,569,000	19.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	19.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,603.00000	2,569,000	19.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	19.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,347.00000	9,381,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	37.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,347.00000	7,381,000	37.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		9,147.00000	9,181,000	38.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		9,197.00000	9,231,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		9,097.00000	9,131,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	37.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		7,097.00000	7,131,000	37.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		128.00000	113,000	13.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		225.00000	244,000	13.96	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		907.00000	873,000	15.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		4.00000	4,000	15.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		1,903.00000	1,869,000	20.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	20.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		2,903.00000	2,869,000	17.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	17.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,997.00000	9,031,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	37.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,997.00000	7,031,000	37.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,006.00000	971,000	16.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		3.00000	2,000	16.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,003.00000	1,969,000	21.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	21.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,003.00000	2,969,000	17.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	17.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	38.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,897.00000	8,931,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		225.00000	200,000	13.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		122.00000	131,000	13.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,105.00000	1,070,000	16.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		2.00000	1,000	16.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,103.00000	3,069,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	37.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,947.00000	6,981,000	37.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	34.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,447.00000	5,481,000	34.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		11.00000	9,000	17.15	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		958.00000	990,000	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		195.00000	172,000	13.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		142.00000	153,000	13.40	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,055.00000	1,021,000	16.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		2.00000	2,000	16.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,053.00000	2,019,000	21.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	21.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,053.00000	3,019,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		7.00000	6,000	17.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1,104.00000	1,137,000	17.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3.00000	2,000	18.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,400.00000	1,433,000	18.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	37.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,247.00000	7,281,000	37.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		7,197.00000	7,231,000	37.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		4,197.00000	4,231,000	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	37.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		7,147.00000	7,181,000	37.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		4.00000	3,000	18.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,351.00000	1,384,000	18.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		668.00000	635,000	15.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		15.00000	16,000	15.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,653.00000	1,619,000	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,653.00000	2,619,000	18.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	18.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		6.00000	5,000	17.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,153.00000	1,186,000	17.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		111.00000	98,000	14.15	0.00	0	7,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		258.00000	279,000	14.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		1,853.00000	1,819,000	20.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	20.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		2,853.00000	2,819,000	18.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	18.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	35.15	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	13.05	Put		5,697.00000	5,731,000	35.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	32.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,697.00000	4,731,000	32.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,697.00000	3,731,000	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		5.00000	4,000	18.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,202.00000	1,235,000	18.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		97.00000	85,000	14.34	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		294.00000	316,000	14.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		810.00000	777,000	15.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		7.00000	8,000	15.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		1,803.00000	1,769,000	20.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	20.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		2,803.00000	2,769,000	18.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	18.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	35.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,747.00000	5,781,000	35.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,747.00000	4,781,000	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	28.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,747.00000	3,781,000	28.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		5.00000	4,000	18.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,252.00000	1,285,000	18.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		762.00000	729,000	15.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		9.00000	10,000	15.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,753.00000	1,719,000	19.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	19.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,753.00000	2,719,000	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	35.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,797.00000	5,831,000	35.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	29.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,797.00000	3,831,000	29.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		4.00000	3,000	18.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,301.00000	1,334,000	18.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		715.00000	681,000	15.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		12.00000	12,000	15.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,703.00000	1,669,000	19.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	19.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,703.00000	2,669,000	18.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	18.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	35.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,947.00000	5,981,000	35.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	32.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,947.00000	4,981,000	32.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,947.00000	3,981,000	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3.00000	2,000	19.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,450.00000	1,483,000	19.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		47.00000	40,000	15.28	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		494.00000	521,000	15.28	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		576.00000	543,000	14.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		23.00000	24,000	14.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,553.00000	1,519,000	18.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	18.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,553.00000	2,519,000	19.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	19.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		40.00000	34,000	15.46	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		537.00000	565,000	15.46	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		532.00000	499,000	14.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		29.00000	30,000	14.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,503.00000	1,469,000	18.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	18.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,503.00000	2,469,000	19.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	19.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	36.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		6,047.00000	6,081,000	36.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	30.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		4,047.00000	4,081,000	30.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2.00000	2,000	19.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,549.00000	1,583,000	19.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		35.00000	29,000	15.65	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		582.00000	610,000	15.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		488.00000	456,000	14.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		35.00000	37,000	14.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,453.00000	1,419,000	18.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	18.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,453.00000	2,419,000	19.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	19.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	36.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		6,147.00000	6,181,000	36.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	30.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		4,147.00000	4,181,000	30.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	36.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,347.00000	6,381,000	36.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	34.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,347.00000	5,381,000	34.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	31.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,347.00000	4,381,000	31.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	27.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,347.00000	3,381,000	27.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	36.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,297.00000	6,331,000	36.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	33.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,297.00000	5,331,000	33.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,297.00000	4,331,000	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		291.00000	264,000	13.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		88.00000	95,000	13.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,204.00000	1,170,000	17.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		1.00000	1,000	17.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,203.00000	2,169,000	20.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	20.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	36.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,247.00000	6,281,000	36.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	30.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,247.00000	4,281,000	30.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	26.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,247.00000	3,281,000	26.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	20.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,748.00000	1,782,000	20.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		19.00000	16,000	16.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		766.00000	797,000	16.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		327.00000	299,000	13.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		74.00000	80,000	13.98	0.00	0	3,950.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,254.00000	1,219,000	17.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		1.00000	0,000	17.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,253.00000	2,219,000	20.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	20.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	36.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		6,097.00000	6,131,000	36.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	30.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		4,097.00000	4,131,000	30.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		30.00000	25,000	15.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		627.00000	656,000	15.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		446.00000	414,000	14.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		43.00000	45,000	14.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,404.00000	1,369,000	18.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		1.00000	0,000	18.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,403.00000	2,369,000	19.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	19.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	35.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,997.00000	6,031,000	35.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	33.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,997.00000	5,031,000	33.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,997.00000	4,031,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2.00000	1,000	19.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,599.00000	1,632,000	19.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2.00000	2,000	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,499.00000	1,533,000	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	35.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,647.00000	5,681,000	35.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	31.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,647.00000	4,681,000	31.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2.00000	1,000	19.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,649.00000	1,682,000	19.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		405.00000	374,000	14.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		52.00000	55,000	14.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,354.00000	1,319,000	17.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		1.00000	0,000	17.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	35.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,847.00000	5,881,000	35.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	29.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,847.00000	3,881,000	29.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1.00000	1,000	20.52	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,848.00000	1,882,000	20.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		257.00000	231,000	13.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		104.00000	112,000	13.69	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,154.00000	1,120,000	16.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		1.00000	1,000	16.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,153.00000	2,119,000	20.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	20.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	31.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,497.00000	4,531,000	31.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1.00000	1,000	20.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,898.00000	1,932,000	20.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	19.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,698.00000	1,732,000	19.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		168.00000	150,000	13.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		165.00000	181,000	13.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		8,147.00000	8,181,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	36.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,647.00000	6,681,000	36.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		5,147.00000	5,181,000	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,647.00000	3,681,000	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		859.00000	825,000	15.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		6.00000	6,000	15.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,353.00000	2,319,000	20.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	20.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		3,853.00000	3,819,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,397.00000	8,431,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	37.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,897.00000	6,931,000	37.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	29.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,897.00000	3,931,000	29.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		12.00000	10,000	16.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		909.00000	941,000	16.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		622.00000	589,000	15.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		19.00000	20,000	15.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,103.00000	2,069,000	21.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	21.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,603.00000	3,569,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1.00000	1,000	20.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,948.00000	1,982,000	20.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		84.00000	73,000	14.53	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		331.00000	354,000	14.53	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	32.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,897.00000	4,931,000	32.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	31.68	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,547.00000	4,581,000	31.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	20.33	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,798.00000	1,832,000	20.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1.00000	1,000	21.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,998.00000	2,032,000	21.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		72.00000	63,000	14.71	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		369.00000	394,000	14.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	32.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,847.00000	4,881,000	32.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	22.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,247.00000	2,281,000	22.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1.00000	0,000	21.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		2,148.00000	2,181,000	21.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		63.00000	54,000	14.90	0.00	0	17,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		410.00000	435,000	14.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	22.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,297.00000	2,331,000	22.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1.00000	0,000	22.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,198.00000	2,231,000	22.02	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	9.45	Call		1.00000	0,000	21.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		2,098.00000	2,131,000	21.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		54.00000	46,000	15.09	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		451.00000	477,000	15.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		5,197.00000	5,231,000	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		16.00000	14,000	16.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		813.00000	845,000	16.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,397.00000	5,431,000	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	26.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,297.00000	3,331,000	26.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	26.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,197.00000	3,231,000	26.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	26.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		3,097.00000	3,131,000	26.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		9.00000	7,000	17.34	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1,006.00000	1,038,000	17.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,247.00000	5,281,000	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	26.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		3,147.00000	3,181,000	26.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	25.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		3,047.00000	3,081,000	25.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		14.00000	12,000	16.77	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		861.00000	893,000	16.77	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		5,097.00000	5,131,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	25.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,997.00000	3,031,000	25.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	25.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,897.00000	2,931,000	25.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	24.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,797.00000	2,831,000	24.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	24.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,697.00000	2,731,000	24.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	23.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,597.00000	2,631,000	23.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	23.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,497.00000	2,531,000	23.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	22.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,397.00000	2,431,000	22.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		22.00000	18,000	16.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		719.00000	749,000	16.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	32.44	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,797.00000	4,831,000	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1.00000	1,000	21.34	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		2,048.00000	2,082,000	21.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	33.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		5,047.00000	5,081,000	33.19	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	10.30	Call		0.00000	0,000	25.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,947.00000	2,981,000	25.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	24.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,847.00000	2,881,000	24.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	24.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,747.00000	2,781,000	24.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	23.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,547.00000	2,581,000	23.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	23.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,447.00000	2,481,000	23.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,347.00000	2,381,000	22.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		26.00000	21,000	16.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		673.00000	702,000	16.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	24.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,647.00000	2,681,000	24.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,347.00000	8,381,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,653.00000	3,619,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	36.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,397.00000	6,431,000	36.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	31.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,397.00000	4,431,000	31.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	38.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,447.00000	8,481,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	36.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,447.00000	6,481,000	36.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	31.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,447.00000	4,481,000	31.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,553.00000	3,519,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,597.00000	8,631,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	36.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,597.00000	6,631,000	36.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	31.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,597.00000	4,631,000	31.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,403.00000	3,369,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,497.00000	8,531,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	36.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,497.00000	6,531,000	36.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,503.00000	3,469,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		10,147.00000	10,181,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,547.00000	8,581,000	38.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	36.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,547.00000	6,581,000	36.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,453.00000	3,419,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,647.00000	8,681,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,353.00000	3,319,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,697.00000	8,731,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	36.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,697.00000	6,731,000	36.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		365.00000	336,000	14.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		62.00000	67,000	14.13	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,304.00000	1,269,000	17.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		1.00000	0,000	17.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,303.00000	2,269,000	20.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	20.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,303.00000	3,269,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,247.00000	8,281,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,753.00000	3,719,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	38.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,297.00000	8,331,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,703.00000	3,669,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,747.00000	8,781,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	36.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,747.00000	6,781,000	36.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,253.00000	3,219,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		147.00000	130,000	13.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		194.00000	211,000	13.78	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.43360	7.46910		14.96	44,601.60	6	15,679.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,381.00000	8,416,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	28.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,381.00000	6,416,000	28.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	24.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,382.00000	4,417,000	24.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		17.00000	15,000	23.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,398.00000	2,431,000	23.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		686.00000	653,000	14.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		67.00000	69,000	14.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,624.00000	1,588,000	17.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		5.00000	4,000	17.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,620.00000	2,584,000	22.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	22.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,619.00000	3,584,000	22.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	22.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,331.00000	8,366,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	28.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,331.00000	6,366,000	28.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	24.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,332.00000	4,367,000	24.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		19.00000	16,000	23.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,350.00000	2,382,000	23.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		185.00000	172,000	16.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		516.00000	538,000	16.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		727.00000	693,000	14.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		58.00000	59,000	14.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,673.00000	1,637,000	17.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		4.00000	3,000	17.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,670.00000	2,634,000	23.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	23.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,669.00000	3,634,000	22.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	22.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		173.00000	161,000	16.55	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		554.00000	577,000	16.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,431.00000	8,466,000	31.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	28.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,431.00000	6,466,000	28.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	24.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,432.00000	4,467,000	24.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		16.00000	14,000	23.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,447.00000	2,480,000	23.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		162.00000	150,000	16.75	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		593.00000	616,000	16.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		647.00000	615,000	14.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		78.00000	81,000	14.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,574.00000	1,538,000	17.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		5.00000	4,000	17.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,570.00000	2,534,000	22.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	22.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,569.00000	3,534,000	22.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	22.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,481.00000	8,516,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	28.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,481.00000	6,516,000	28.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	24.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,482.00000	4,517,000	24.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		15.00000	13,000	23.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,496.00000	2,529,000	23.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		152.00000	140,000	16.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		633.00000	656,000	16.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		609.00000	578,000	14.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		90.00000	94,000	14.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,525.00000	1,489,000	16.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		6.00000	5,000	16.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,520.00000	2,484,000	22.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	22.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,519.00000	3,484,000	22.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	22.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,581.00000	8,616,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	28.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,581.00000	6,616,000	28.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	24.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,582.00000	4,617,000	24.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		13.00000	11,000	23.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,594.00000	2,627,000	23.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		134.00000	123,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		715.00000	739,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		536.00000	507,000	14.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		117.00000	123,000	14.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,426.00000	1,390,000	16.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		7.00000	6,000	16.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,420.00000	2,384,000	21.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	21.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,419.00000	3,384,000	23.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,631.00000	8,666,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	29.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,631.00000	6,666,000	29.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,632.00000	4,667,000	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		12.00000	10,000	23.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,643.00000	2,676,000	23.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		125.00000	115,000	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		756.00000	781,000	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		501.00000	473,000	14.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		132.00000	139,000	14.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,377.00000	1,341,000	15.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		8.00000	7,000	15.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,370.00000	2,334,000	21.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	21.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,369.00000	3,334,000	23.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,681.00000	8,716,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	29.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,681.00000	6,716,000	29.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	25.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,682.00000	4,717,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		11.00000	9,000	23.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,692.00000	2,725,000	23.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		118.00000	108,000	17.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		799.00000	824,000	17.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		468.00000	442,000	14.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		149.00000	158,000	14.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,328.00000	1,292,000	15.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		9.00000	8,000	15.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,320.00000	2,285,000	21.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	21.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,319.00000	3,284,000	23.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,831.00000	8,866,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,831.00000	6,866,000	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	25.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,832.00000	4,867,000	25.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		9.00000	7,000	23.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,840.00000	2,873,000	23.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		377.00000	355,000	14.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		208.00000	221,000	14.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,181.00000	1,145,000	14.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		12.00000	11,000	14.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,171.00000	2,135,000	20.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		2.00000	1,000	20.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,169.00000	3,134,000	24.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	24.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,781.00000	8,816,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,781.00000	6,816,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,782.00000	4,817,000	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		9.00000	8,000	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,790.00000	2,824,000	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		104.00000	95,000	18.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		885.00000	911,000	18.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		406.00000	382,000	14.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		187.00000	198,000	14.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,230.00000	1,194,000	15.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		11.00000	10,000	15.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,220.00000	2,185,000	20.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	20.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,219.00000	3,184,000	24.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,931.00000	8,966,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	29.73	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	14.40	Put		6,931.00000	6,966,000	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		1.00000	0,000	25.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,932.00000	4,966,000	25.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		7.00000	6,000	23.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,938.00000	2,972,000	23.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		87.00000	79,000	18.73	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,018.00000	1,045,000	18.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		323.00000	304,000	14.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		254.00000	270,000	14.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,084.00000	1,048,000	14.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		15.00000	14,000	14.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,071.00000	2,035,000	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		2.00000	1,000	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,069.00000	3,034,000	24.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	24.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		98.00000	89,000	18.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		929.00000	955,000	18.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,231.00000	8,266,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	28.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,231.00000	6,266,000	28.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	24.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,232.00000	4,267,000	24.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		22.00000	19,000	23.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,253.00000	2,285,000	23.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		212.00000	197,000	15.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		443.00000	463,000	15.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		811.00000	776,000	14.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		42.00000	42,000	14.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,772.00000	1,737,000	18.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		3.00000	3,000	18.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,770.00000	2,734,000	23.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	23.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,769.00000	3,734,000	21.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,281.00000	8,316,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	28.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,281.00000	6,316,000	28.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	24.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,282.00000	4,317,000	24.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		20.00000	18,000	23.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,301.00000	2,334,000	23.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		198.00000	184,000	16.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		479.00000	500,000	16.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		768.00000	734,000	14.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		49.00000	50,000	14.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,723.00000	1,687,000	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		4.00000	3,000	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,720.00000	2,684,000	23.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	23.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,719.00000	3,684,000	22.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	22.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,531.00000	8,566,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,531.00000	6,566,000	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	24.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,532.00000	4,567,000	24.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		14.00000	12,000	23.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,545.00000	2,578,000	23.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		142.00000	131,000	17.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		673.00000	697,000	17.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		572.00000	541,000	14.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		103.00000	107,000	14.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,475.00000	1,440,000	16.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		6.00000	6,000	16.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,470.00000	2,434,000	21.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	21.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,469.00000	3,434,000	23.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,731.00000	8,766,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	29.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,731.00000	6,766,000	29.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	25.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,732.00000	4,767,000	25.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		10.00000	9,000	23.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,741.00000	2,775,000	23.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		111.00000	101,000	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		842.00000	867,000	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		436.00000	411,000	14.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		167.00000	177,000	14.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,279.00000	1,243,000	15.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		10.00000	9,000	15.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,270.00000	2,235,000	20.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	20.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,269.00000	3,234,000	23.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	23.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,881.00000	8,916,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	29.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,881.00000	6,916,000	29.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		1.00000	0,000	25.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,882.00000	4,916,000	25.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		8.00000	7,000	23.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,889.00000	2,923,000	23.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		93.00000	84,000	18.53	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		974.00000	1,000,000	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		349.00000	328,000	14.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		230.00000	244,000	14.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,132.00000	1,096,000	14.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		13.00000	12,000	14.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,121.00000	2,085,000	20.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		2.00000	1,000	20.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,119.00000	3,084,000	24.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	24.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		36.00000	32,000	22.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,867.00000	1,898,000	22.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		41.00000	36,000	21.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,722.00000	1,752,000	21.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,155.00000	1,183,000	19.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		74.00000	67,000	19.32	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,294.00000	1,322,000	19.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		63.00000	56,000	19.92	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		43.00000	38,000	21.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,674.00000	1,704,000	21.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		47.00000	42,000	21.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,578.00000	1,608,000	21.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		70.00000	63,000	19.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,201.00000	1,229,000	19.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		374.00000	393,000	15.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		243.00000	227,000	15.56	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.54840	7.58450		15.59	792,582.00	105	6,685.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	27.92	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	13/12/2010	Foreign Exchange Future	15.95	Put		8,366.00000	8,402,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	25.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,367.00000	6,403,000	25.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		15.00000	12,000	26.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,381.00000	4,414,000	26.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		59.00000	53,000	23.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,425.00000	2,455,000	23.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		270.00000	257,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		636.00000	659,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		757.00000	727,000	14.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		123.00000	129,000	14.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,648.00000	1,612,000	16.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		14.00000	14,000	16.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,637.00000	2,601,000	20.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		3.00000	3,000	20.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,635.00000	3,599,000	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		158.00000	149,000	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,124.00000	1,151,000	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,416.00000	8,452,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,417.00000	6,453,000	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		14.00000	12,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,430.00000	4,464,000	26.33	0.00	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		57.00000	51,000	23.29	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,473.00000	2,503,000	23.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		722.00000	692,000	14.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		138.00000	144,000	14.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,600.00000	1,564,000	16.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		16.00000	16,000	16.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,587.00000	2,551,000	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		3.00000	3,000	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,585.00000	3,549,000	25.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	25.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,466.00000	8,502,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	25.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,467.00000	6,503,000	25.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		13.00000	11,000	26.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,479.00000	4,513,000	26.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		55.00000	50,000	23.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,521.00000	2,552,000	23.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		246.00000	234,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		712.00000	736,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		687.00000	658,000	14.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		153.00000	160,000	14.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,552.00000	1,515,000	16.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		18.00000	17,000	16.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,537.00000	2,501,000	20.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		3.00000	3,000	20.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,535.00000	3,499,000	24.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	24.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,516.00000	8,552,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,517.00000	6,553,000	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		12.00000	10,000	26.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,528.00000	4,562,000	26.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		53.00000	48,000	23.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,569.00000	2,600,000	23.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		234.00000	223,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		750.00000	775,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		654.00000	626,000	14.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		170.00000	178,000	14.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,503.00000	1,467,000	15.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		19.00000	19,000	15.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,487.00000	2,451,000	20.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		3.00000	3,000	20.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,485.00000	3,449,000	24.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	24.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		258.00000	245,000	17.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		674.00000	697,000	17.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,566.00000	8,602,000	27.92	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	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,567.00000	6,603,000	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		12.00000	10,000	26.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,578.00000	4,612,000	26.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		51.00000	46,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,617.00000	2,648,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		224.00000	213,000	17.61	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		790.00000	815,000	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		621.00000	594,000	15.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		187.00000	196,000	15.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,455.00000	1,419,000	15.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		21.00000	21,000	15.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,438.00000	2,402,000	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		4.00000	4,000	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,435.00000	3,399,000	24.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	24.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,616.00000	8,652,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	26.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,617.00000	6,653,000	26.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		11.00000	9,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,627.00000	4,661,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		50.00000	45,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,666.00000	2,697,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		214.00000	203,000	17.77	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	8.20	Put		830.00000	855,000	17.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		590.00000	564,000	15.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		206.00000	216,000	15.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,407.00000	1,371,000	15.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		23.00000	23,000	15.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,388.00000	2,352,000	19.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		4.00000	4,000	19.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,385.00000	3,349,000	24.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	24.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,666.00000	8,702,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,667.00000	6,703,000	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		10.00000	8,000	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,676.00000	4,710,000	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		48.00000	43,000	23.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,714.00000	2,745,000	23.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		204.00000	194,000	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		870.00000	896,000	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		560.00000	535,000	15.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		226.00000	237,000	15.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,360.00000	1,323,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		26.00000	25,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,338.00000	2,302,000	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		4.00000	4,000	19.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,335.00000	3,299,000	24.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	24.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,866.00000	8,902,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	26.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,867.00000	6,903,000	26.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		8.00000	7,000	26.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,874.00000	4,909,000	26.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		42.00000	38,000	24.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,908.00000	2,940,000	24.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		172.00000	162,000	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,038.00000	1,064,000	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		451.00000	430,000	15.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		317.00000	332,000	15.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,172.00000	1,135,000	14.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		38.00000	37,000	14.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,140.00000	2,104,000	18.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		6.00000	6,000	18.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,135.00000	3,099,000	23.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	1,000	23.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,816.00000	8,852,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	26.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,817.00000	6,853,000	26.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		8.00000	7,000	26.04	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	13/12/2010	Foreign Exchange Future	12.40	Put		4,824.00000	4,859,000	26.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		44.00000	39,000	24.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,860.00000	2,891,000	24.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		179.00000	170,000	18.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		995.00000	1,022,000	18.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		477.00000	454,000	15.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		293.00000	306,000	15.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,218.00000	1,182,000	14.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		34.00000	34,000	14.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,189.00000	2,153,000	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		5.00000	5,000	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,185.00000	3,149,000	23.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	23.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		151.00000	143,000	19.12	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,167.00000	1,195,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,916.00000	8,952,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	26.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,917.00000	6,953,000	26.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		7.00000	6,000	25.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,923.00000	4,958,000	25.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		41.00000	36,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,957.00000	2,988,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		165.00000	155,000	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,081.00000	1,107,000	18.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		427.00000	406,000	15.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		343.00000	358,000	15.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,125.00000	1,088,000	14.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		41.00000	40,000	14.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,090.00000	2,054,000	18.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		6.00000	6,000	18.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,085.00000	3,049,000	22.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	22.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		196.00000	185,000	18.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		912.00000	937,000	18.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,266.00000	8,302,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,267.00000	6,303,000	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		17.00000	14,000	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,283.00000	4,316,000	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		63.00000	57,000	22.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,329.00000	2,359,000	22.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		297.00000	284,000	16.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		563.00000	586,000	16.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		831.00000	800,000	14.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		97.00000	102,000	14.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,746.00000	1,710,000	16.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		12.00000	12,000	16.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,736.00000	2,700,000	21.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		2.00000	2,000	21.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,735.00000	3,699,000	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	1,000	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,316.00000	8,352,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,317.00000	6,353,000	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		16.00000	13,000	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,332.00000	4,365,000	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		61.00000	55,000	23.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,377.00000	2,407,000	23.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		283.00000	270,000	16.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		599.00000	622,000	16.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		794.00000	763,000	14.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		110.00000	115,000	14.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,697.00000	1,661,000	16.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		13.00000	13,000	16.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,687.00000	2,650,000	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		3.00000	2,000	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,685.00000	3,649,000	25.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	25.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,716.00000	8,752,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	26.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,717.00000	6,753,000	26.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		10.00000	8,000	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,726.00000	4,760,000	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		46.00000	42,000	23.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,762.00000	2,794,000	23.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		531.00000	507,000	15.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		247.00000	259,000	15.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,312.00000	1,276,000	15.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		28.00000	28,000	15.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,289.00000	2,252,000	19.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		5.00000	4,000	19.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,285.00000	3,249,000	23.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	23.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,766.00000	8,802,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	26.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,767.00000	6,803,000	26.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		9.00000	7,000	26.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,775.00000	4,809,000	26.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		45.00000	40,000	24.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,811.00000	2,842,000	24.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		187.00000	177,000	18.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		953.00000	979,000	18.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		504.00000	480,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		270.00000	282,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,265.00000	1,229,000	14.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		31.00000	31,000	14.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,239.00000	2,203,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		5.00000	5,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,235.00000	3,199,000	23.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	23.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	27.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,467.00000	7,503,000	27.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		3.00000	3,000	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,469.00000	5,505,000	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		30.00000	26,000	25.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,496.00000	3,528,000	25.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		108.00000	101,000	20.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,574.00000	1,603,000	20.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,535.00000	4,498,000	27.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		1.00000	0,000	27.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,620.00000	1,649,000	20.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		104.00000	97,000	20.80	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		80.00000	75,000	22.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,996.00000	2,027,000	22.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		97.00000	91,000	21.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,713.00000	1,743,000	21.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		78.00000	72,000	22.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,044.00000	2,074,000	22.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		312.00000	298,000	16.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		528.00000	550,000	16.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future			7.66230	7.69970		16.02	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		376.00000	358,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		676.00000	696,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		358.00000	340,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		708.00000	728,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		395.00000	376,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		645.00000	664,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,048.00000	1,072,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		248.00000	234,000	18.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,886.00000	2,919,000	24.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		86.00000	81,000	24.00	0.00	0	30,000.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.26190	11.27660		13.66	1,351,428.00	120	32,030.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,773.00000	10,788,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,773.00000	8,788,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,073.00000	11,088,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,073.00000	9,088,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,573.00000	10,588,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,573.00000	8,588,000	37.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	32.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,573.00000	6,588,000	32.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	26.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,573.00000	4,588,000	26.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,423.00000	10,438,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,423.00000	8,438,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	32.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,423.00000	6,438,000	32.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	26.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,423.00000	4,438,000	26.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,323.00000	10,338,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,323.00000	8,338,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		10.00000	9,000	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,333.00000	2,347,000	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		36.00000	34,000	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,359.00000	1,372,000	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		721.00000	707,000	13.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		44.00000	45,000	13.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,680.00000	1,665,000	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		3.00000	3,000	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	37.39	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	21.40	Put		10,123.00000	10,138,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,123.00000	8,138,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,173.00000	10,188,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,173.00000	8,188,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		43.00000	42,000	18.60	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,216.00000	1,230,000	18.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		192.00000	189,000	14.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		365.00000	377,000	14.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		853.00000	839,000	13.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		26.00000	27,000	13.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,829.00000	1,814,000	18.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		2.00000	2,000	18.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,623.00000	10,638,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	32.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,623.00000	6,638,000	32.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,623.00000	4,638,000	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,823.00000	10,838,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,823.00000	8,838,000	37.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	33.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,823.00000	6,838,000	33.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,973.00000	10,988,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,973.00000	8,988,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		57.00000	55,000	17.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		1,030.00000	1,043,000	17.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		266.00000	261,000	13.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		239.00000	249,000	13.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,039.00000	1,024,000	13.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		12.00000	12,000	13.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		11,023.00000	11,038,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		9,023.00000	9,038,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		245.00000	241,000	13.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		268.00000	279,000	13.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		992.00000	977,000	13.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		15.00000	15,000	13.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,923.00000	10,938,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,923.00000	8,938,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		4.00000	3,000	23.35	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	14.20	Put		2,927.00000	2,941,000	23.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		18.00000	17,000	21.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,941.00000	1,955,000	21.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		61.00000	59,000	17.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		984.00000	997,000	17.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		292.00000	286,000	13.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		215.00000	224,000	13.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,088.00000	1,073,000	13.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		11.00000	11,000	13.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,873.00000	10,888,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	33.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,873.00000	6,888,000	33.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,873.00000	4,888,000	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,723.00000	10,738,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,723.00000	8,738,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,673.00000	10,688,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,673.00000	8,688,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	33.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,673.00000	6,688,000	33.15	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	15.95	Call		0.00000	0,000	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,673.00000	4,688,000	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,523.00000	10,538,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,523.00000	8,538,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	32.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,523.00000	6,538,000	32.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,523.00000	4,538,000	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		110.00000	108,000	15.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		633.00000	646,000	15.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		557.00000	546,000	13.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		80.00000	84,000	13.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,482.00000	1,467,000	16.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		5.00000	5,000	16.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,473.00000	10,488,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,473.00000	8,488,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,373.00000	10,388,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,373.00000	8,388,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		9.00000	8,000	22.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,382.00000	2,396,000	22.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		140.00000	137,000	15.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		513.00000	525,000	15.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		678.00000	665,000	13.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		51.00000	53,000	13.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,273.00000	10,288,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,273.00000	8,288,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	33.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,773.00000	6,788,000	33.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	30.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,773.00000	5,788,000	30.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,773.00000	4,788,000	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	24.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,774.00000	3,789,000	24.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		10.00000	10,000	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,283.00000	2,298,000	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		38.00000	37,000	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,311.00000	1,325,000	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		164.00000	161,000	14.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		437.00000	449,000	14.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		764.00000	750,000	13.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		37.00000	38,000	13.68	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	9.55	Call		1,730.00000	1,715,000	17.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		3.00000	3,000	17.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		3.00000	3,000	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,976.00000	2,991,000	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	35.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,323.00000	7,338,000	35.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	28.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,323.00000	5,338,000	28.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	1,000	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,324.00000	4,339,000	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		70.00000	68,000	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		893.00000	906,000	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		350.00000	342,000	13.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		173.00000	180,000	13.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	34.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,223.00000	7,238,000	34.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		22.00000	21,000	20.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,745.00000	1,759,000	20.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		81.00000	79,000	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		804.00000	817,000	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		413.00000	404,000	13.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		136.00000	142,000	13.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,284.00000	1,269,000	15.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		7.00000	7,000	15.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	33.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,923.00000	6,938,000	33.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	30.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,923.00000	5,938,000	30.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,923.00000	4,938,000	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		1.00000	1,000	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,924.00000	3,939,000	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		8.00000	8,000	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,431.00000	2,446,000	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		32.00000	30,000	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,455.00000	1,468,000	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		129.00000	126,000	15.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		552.00000	564,000	15.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		637.00000	624,000	13.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		60.00000	62,000	13.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,581.00000	1,566,000	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		4.00000	4,000	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		102.00000	100,000	16.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		675.00000	688,000	16.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		519.00000	508,000	13.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		92.00000	96,000	13.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,432.00000	1,417,000	15.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		5.00000	5,000	15.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,373.00000	6,388,000	32.17	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	16.65	Call		0.00000	0,000	29.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,373.00000	5,388,000	29.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		19.00000	18,000	21.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,892.00000	1,906,000	21.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		65.00000	64,000	17.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		938.00000	952,000	17.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,137.00000	1,122,000	14.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		10.00000	10,000	14.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	35.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,273.00000	7,288,000	35.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	28.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,273.00000	5,288,000	28.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		1.00000	1,000	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,274.00000	4,289,000	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		5.00000	4,000	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,778.00000	2,792,000	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		21.00000	20,000	21.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,794.00000	1,808,000	21.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		76.00000	74,000	16.96	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		849.00000	862,000	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		381.00000	373,000	13.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		154.00000	161,000	13.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,235.00000	1,220,000	14.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		8.00000	8,000	14.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	34.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,173.00000	7,188,000	34.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	31.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,173.00000	6,188,000	31.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,173.00000	5,188,000	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		1.00000	1,000	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,174.00000	4,189,000	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		24.00000	23,000	20.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,697.00000	1,711,000	20.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		88.00000	86,000	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		761.00000	774,000	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		447.00000	438,000	13.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		120.00000	126,000	13.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,333.00000	1,319,000	15.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		6.00000	7,000	15.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		25.00000	24,000	20.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,648.00000	1,662,000	20.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		95.00000	92,000	16.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		718.00000	730,000	16.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,383.00000	1,368,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		6.00000	6,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	34.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,973.00000	6,988,000	34.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	30.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,973.00000	5,988,000	30.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	27.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,973.00000	4,988,000	27.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		1.00000	1,000	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,974.00000	3,989,000	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		30.00000	29,000	19.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,503.00000	1,517,000	19.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		119.00000	117,000	15.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		592.00000	605,000	15.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		596.00000	585,000	13.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		69.00000	73,000	13.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,531.00000	1,516,000	16.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		4.00000	4,000	16.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		8.00000	7,000	22.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,481.00000	2,495,000	22.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,723.00000	6,738,000	33.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	30.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,723.00000	5,738,000	30.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	27.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,723.00000	4,738,000	27.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		1.00000	1,000	24.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,724.00000	3,739,000	24.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		12.00000	12,000	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,185.00000	2,200,000	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	32.49	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	14/06/2010	Foreign Exchange Future	17.75	Put		6,473.00000	6,488,000	32.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	29.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,473.00000	5,488,000	29.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,473.00000	4,488,000	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		2.00000	1,000	24.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,475.00000	3,489,000	24.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		17.00000	16,000	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,990.00000	2,004,000	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	31.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,273.00000	6,288,000	31.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		226.00000	222,000	14.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		299.00000	310,000	14.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		945.00000	931,000	13.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		18.00000	19,000	13.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,929.00000	1,914,000	18.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		2.00000	2,000	18.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	31.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,123.00000	6,138,000	31.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	28.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,123.00000	5,138,000	28.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		3.00000	2,000	23.65	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,126.00000	3,140,000	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		209.00000	205,000	14.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		332.00000	343,000	14.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		899.00000	884,000	13.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		22.00000	22,000	13.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	28.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,223.00000	5,238,000	28.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	1,000	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,224.00000	4,239,000	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		2.00000	2,000	23.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,225.00000	3,240,000	23.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		11.00000	11,000	22.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,234.00000	2,249,000	22.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		40.00000	39,000	18.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,263.00000	1,277,000	18.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		178.00000	174,000	14.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		401.00000	412,000	14.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		808.00000	794,000	13.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		31.00000	32,000	13.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,779.00000	1,765,000	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		2.00000	3,000	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,623.00000	8,638,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	34.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,123.00000	7,138,000	34.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	29.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,623.00000	5,638,000	29.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		1.00000	1,000	25.39	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	15.40	Put		4,124.00000	4,139,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		6.00000	6,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,629.00000	2,644,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		46.00000	45,000	18.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,169.00000	1,183,000	18.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		483.00000	472,000	13.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		106.00000	110,000	13.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,879.00000	1,864,000	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		2.00000	2,000	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,377.00000	3,362,000	21.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	21.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		5.00000	5,000	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,728.00000	2,743,000	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,873.00000	8,888,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	35.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,373.00000	7,388,000	35.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	30.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,873.00000	5,888,000	30.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	0,000	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,374.00000	4,388,000	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		4.00000	4,000	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,877.00000	2,892,000	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		33.00000	32,000	19.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,406.00000	1,420,000	19.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		320.00000	314,000	13.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		193.00000	202,000	13.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,630.00000	1,616,000	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		3.00000	4,000	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,127.00000	3,112,000	22.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	22.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,323.00000	9,338,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	36.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,823.00000	7,838,000	36.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	32.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,323.00000	6,338,000	32.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,823.00000	4,838,000	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		2.00000	2,000	23.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,325.00000	3,340,000	23.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		20.00000	19,000	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,843.00000	1,857,000	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		151.00000	148,000	15.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		474.00000	486,000	15.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,186.00000	1,171,000	14.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		9.00000	9,000	14.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,677.00000	2,662,000	21.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	21.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	34.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		7,023.00000	7,038,000	34.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	31.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,023.00000	6,038,000	31.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		5,023.00000	5,038,000	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		1.00000	1,000	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,024.00000	4,039,000	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		3.00000	3,000	23.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		3,026.00000	3,041,000	23.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		7.00000	7,000	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,530.00000	2,545,000	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		16.00000	15,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,039.00000	2,053,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		28.00000	27,000	20.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,551.00000	1,565,000	20.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		53.00000	51,000	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,076.00000	1,089,000	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		4.00000	4,000	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,827.00000	2,842,000	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	34.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,073.00000	7,088,000	34.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	31.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,073.00000	6,088,000	31.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	28.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,073.00000	5,088,000	28.20	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	15.35	Call		1.00000	1,000	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,074.00000	4,089,000	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		6.00000	6,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,579.00000	2,594,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		15.00000	14,000	22.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,088.00000	2,102,000	22.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		26.00000	25,000	20.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,599.00000	1,613,000	20.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		49.00000	48,000	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,122.00000	1,136,000	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		5.00000	5,000	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,678.00000	2,693,000	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	31.68	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,223.00000	6,238,000	31.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		13.00000	13,000	22.13	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,136.00000	2,151,000	22.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		3.00000	3,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,076.00000	3,091,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,523.00000	9,538,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	35.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,523.00000	7,538,000	35.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	29.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,523.00000	5,538,000	29.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		1.00000	1,000	24.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,524.00000	3,539,000	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,477.00000	2,462,000	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,423.00000	9,438,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	35.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,423.00000	7,438,000	35.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	29.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,423.00000	5,438,000	29.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		2.00000	2,000	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,425.00000	3,440,000	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,577.00000	2,562,000	21.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	21.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,473.00000	9,488,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	35.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,473.00000	7,488,000	35.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,527.00000	2,512,000	21.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	21.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,723.00000	9,738,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	36.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,723.00000	7,738,000	36.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,278.00000	2,263,000	20.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1.00000	1,000	20.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,823.00000	9,838,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	30.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,823.00000	5,838,000	30.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		1.00000	1,000	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,824.00000	3,839,000	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,178.00000	2,163,000	19.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1.00000	1,000	19.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,773.00000	9,788,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	36.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,773.00000	7,788,000	36.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,228.00000	2,213,000	19.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1.00000	1,000	19.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,873.00000	9,888,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	37.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,873.00000	7,888,000	37.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		1.00000	1,000	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,874.00000	3,889,000	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,128.00000	2,113,000	19.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1.00000	1,000	19.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		10,023.00000	10,038,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	37.39	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	19.30	Put		8,023.00000	8,038,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,979.00000	1,964,000	18.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		2.00000	2,000	18.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,073.00000	10,088,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,073.00000	8,088,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,973.00000	9,988,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,973.00000	7,988,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,028.00000	2,014,000	19.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1.00000	2,000	19.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,273.00000	9,288,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		2.00000	2,000	23.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,275.00000	3,290,000	23.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,727.00000	2,712,000	21.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	21.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,078.00000	2,063,000	19.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1.00000	1,000	19.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,077.00000	3,062,000	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,227.00000	3,212,000	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	22.30	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	8.25	Call		3,027.00000	3,012,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,573.00000	9,588,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	36.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,573.00000	7,588,000	36.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	29.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,573.00000	5,588,000	29.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		1.00000	1,000	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,574.00000	3,589,000	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,427.00000	2,413,000	20.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		0.00000	1,000	20.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,373.00000	9,388,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		2.00000	2,000	24.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,375.00000	3,390,000	24.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,627.00000	2,612,000	21.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	21.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,927.00000	2,912,000	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,123.00000	9,138,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,877.00000	2,862,000	22.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	22.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	37.39	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	20.90	Put		9,623.00000	9,638,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	36.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,623.00000	7,638,000	36.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		1.00000	1,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,624.00000	3,639,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,377.00000	2,363,000	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		0.00000	1,000	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,223.00000	10,238,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,223.00000	8,238,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,673.00000	9,688,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	36.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,673.00000	7,688,000	36.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	29.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,673.00000	5,688,000	29.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		1.00000	1,000	24.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,674.00000	3,689,000	24.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,327.00000	2,313,000	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		0.00000	1,000	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,923.00000	9,938,000	37.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	37.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,923.00000	7,938,000	37.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/09/2010			11.43320	11.44910		14.64	571,660.00	50	2,745.00
£ / R	On	13/09/2010	12.80	Call		132.00000	146,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	12.80	Put		1,483.00000	1,513,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	12.70	Call		149.00000	163,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	12.70	Put		1,400.00000	1,430,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	12.75	Call		140.00000	154,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	12.75	Put		1,441.00000	1,471,000	19.00	0.00	0	0.00
£ / R	On	13/12/2010			11.60520	11.62160		15.27	0.00	0	58.00
¥ / R	On	14/06/2010			0.07850	0.07880		19.57	0.00	0	1,364.00
¥ / R	On	14/06/2010	0.08	Call		200.00000	194,000	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.08	Put		320.00000	344,000	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Call		28.00000	27,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Put		1,148.00000	1,177,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Call		891.00000	865,000	18.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Put		11.00000	15,000	18.00	0.00	0	0.00
¥ / R	On	13/09/2010			0.07980	0.08010		24.43	0.00	0	0.00
¥ / R	On	13/09/2010	0.08	Call		342.00000	325,000	22.00	0.00	0	0.00
¥ / R	On	13/09/2010	0.08	Put		622.00000	635,000	22.00	0.00	0	0.00
€ / R	On	14/06/2010			9.96120	9.88600		11.84	12,820,064.40	1,287	27,766.00
€ / 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		2,215.00000	2,140,000	18.24	0.00	0	0.00
€ / R	On	14/06/2010	11.90	Call		2.00000	2,000	17.59	0.00	0	0.00
€ / R	On	14/06/2010	11.90	Put		2,016.00000	1,941,000	17.59	0.00	0	0.00
€ / R	On	14/06/2010	12.00	Call		1.00000	2,000	17.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		2,115.00000	2,041,000	17.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,414.00000	9,339,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	31.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,414.00000	7,339,000	31.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	28.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,414.00000	5,339,000	28.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	22.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,414.00000	3,339,000	22.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		6.00000	7,000	15.82	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,420.00000	1,346,000	15.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		73.00000	88,000	12.87	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		487.00000	427,000	12.87	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		617.00000	685,000	12.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		31.00000	24,000	12.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,587.00000	1,662,000	16.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		1.00000	1,000	16.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,586.00000	2,661,000	19.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	19.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,714.00000	9,639,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	32.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,714.00000	7,639,000	32.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	29.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,714.00000	5,639,000	29.30	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	13.60	Call		0.00000	0,000	23.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,714.00000	3,639,000	23.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		3.00000	4,000	16.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,717.00000	1,643,000	16.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		34.00000	41,000	13.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		748.00000	680,000	13.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		375.00000	431,000	12.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		89.00000	70,000	12.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,288.00000	1,363,000	15.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	2,000	15.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,286.00000	2,361,000	19.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	19.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,814.00000	9,739,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	32.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,814.00000	7,739,000	32.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	29.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,814.00000	5,739,000	29.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	23.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,814.00000	3,739,000	23.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		3.00000	3,000	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,817.00000	1,742,000	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		27.00000	32,000	14.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		841.00000	771,000	14.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		306.00000	356,000	12.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		120.00000	95,000	12.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,189.00000	1,264,000	14.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		3.00000	3,000	14.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,186.00000	2,261,000	19.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	19.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,464.00000	9,389,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,464.00000	7,389,000	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	28.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,464.00000	5,389,000	28.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	22.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,464.00000	3,389,000	22.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		6.00000	7,000	15.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,470.00000	1,396,000	15.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		65.00000	77,000	13.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		529.00000	466,000	13.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		574.00000	640,000	12.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		38.00000	29,000	12.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,537.00000	1,612,000	16.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	1,000	16.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,536.00000	2,611,000	19.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	19.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,514.00000	9,439,000	32.59	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	31.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,514.00000	7,439,000	31.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,514.00000	5,439,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	22.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,514.00000	3,439,000	22.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		5.00000	6,000	16.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,519.00000	1,445,000	16.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		57.00000	68,000	13.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		571.00000	507,000	13.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		532.00000	596,000	12.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		46.00000	35,000	12.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,487.00000	1,562,000	16.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	16.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,486.00000	2,561,000	19.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	19.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,664.00000	9,589,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	32.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,664.00000	7,589,000	32.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	29.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,664.00000	5,589,000	29.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	23.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,664.00000	3,589,000	23.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		4.00000	4,000	16.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,668.00000	1,593,000	16.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		39.00000	47,000	13.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		703.00000	636,000	13.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		412.00000	470,000	12.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		76.00000	59,000	12.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,338.00000	1,413,000	15.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	2,000	15.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,336.00000	2,411,000	19.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	19.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,564.00000	9,489,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	32.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,564.00000	7,489,000	32.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,564.00000	5,489,000	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	22.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,564.00000	3,489,000	22.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		4.00000	5,000	16.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,568.00000	1,494,000	16.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		50.00000	60,000	13.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		614.00000	549,000	13.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		490.00000	553,000	12.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		54.00000	42,000	12.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,438.00000	1,513,000	16.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		2.00000	2,000	16.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,436.00000	2,511,000	19.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	19.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,614.00000	9,539,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,614.00000	7,539,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	29.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,614.00000	5,539,000	29.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	22.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,614.00000	3,539,000	22.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		4.00000	5,000	16.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,618.00000	1,544,000	16.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		44.00000	53,000	13.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		658.00000	592,000	13.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		450.00000	511,000	12.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		64.00000	50,000	12.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,388.00000	1,463,000	15.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		2.00000	2,000	15.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,386.00000	2,461,000	19.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	19.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,964.00000	9,889,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	32.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,964.00000	7,889,000	32.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,964.00000	5,889,000	30.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	24.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,964.00000	3,889,000	24.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		2.00000	2,000	17.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,966.00000	1,891,000	17.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		18.00000	22,000	14.50	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		982.00000	911,000	14.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		216.00000	257,000	11.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		180.00000	146,000	11.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,041.00000	1,115,000	13.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		5.00000	4,000	13.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,036.00000	2,111,000	18.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	18.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,914.00000	9,839,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	32.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,914.00000	7,839,000	32.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	29.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,914.00000	5,839,000	29.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	23.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,914.00000	3,839,000	23.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		2.00000	2,000	17.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,916.00000	1,841,000	17.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		21.00000	25,000	14.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		935.00000	864,000	14.35	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	9.80	Call		244.00000	289,000	12.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		158.00000	128,000	12.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,090.00000	1,165,000	14.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		4.00000	4,000	14.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,086.00000	2,161,000	18.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	18.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		10,014.00000	9,939,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	32.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		8,014.00000	7,939,000	32.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		6,014.00000	5,939,000	30.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	24.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		4,014.00000	3,939,000	24.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		16.00000	19,000	14.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		1,030.00000	958,000	14.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		190.00000	228,000	11.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		204.00000	167,000	11.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		992.00000	1,066,000	13.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		6.00000	5,000	13.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		1,986.00000	2,061,000	18.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	18.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		10,064.00000	9,989,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	32.59	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		8,064.00000	7,989,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		6,064.00000	5,989,000	30.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	24.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		4,064.00000	3,989,000	24.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		2.00000	2,000	17.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		2,066.00000	1,991,000	17.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		14.00000	17,000	14.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		1,078.00000	1,006,000	14.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		170.00000	201,000	11.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		234.00000	190,000	11.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		943.00000	1,017,000	13.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		7.00000	6,000	13.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		1,936.00000	2,012,000	18.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	1,000	18.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,864.00000	9,789,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	32.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,864.00000	7,789,000	32.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	29.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,864.00000	5,789,000	29.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	23.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,864.00000	3,789,000	23.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		2.00000	3,000	17.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,866.00000	1,792,000	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		24.00000	28,000	14.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		888.00000	817,000	14.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		274.00000	322,000	12.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		138.00000	111,000	12.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,140.00000	1,214,000	14.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		4.00000	3,000	14.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,136.00000	2,211,000	18.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	18.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		10,114.00000	10,039,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		8,114.00000	8,039,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		6,114.00000	6,039,000	30.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	24.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		4,114.00000	4,039,000	24.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		13.00000	15,000	14.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,127.00000	1,054,000	14.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		151.00000	180,000	11.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		265.00000	219,000	11.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		895.00000	968,000	13.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		9.00000	7,000	13.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,887.00000	1,962,000	18.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		1.00000	1,000	18.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	32.59	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		10,264.00000	10,189,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,264.00000	8,189,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	30.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,264.00000	6,189,000	30.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	25.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,264.00000	4,189,000	25.02	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		2,265.00000	2,190,000	18.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		9.00000	11,000	15.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,273.00000	1,200,000	15.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		106.00000	126,000	12.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		370.00000	315,000	12.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		753.00000	824,000	13.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		17.00000	13,000	13.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,737.00000	1,812,000	17.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	17.61	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.11630	10.04080		13.00	505,815.00	50	4,790.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		59.00000	64,000	17.63	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,683.00000	1,613,000	17.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.27030	10.19370		13.57	0.00	0	2,008.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,006.00000	9,930,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,007.00000	7,931,000	23.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		3.00000	4,000	21.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,009.00000	5,934,000	21.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		29.00000	31,000	22.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,035.00000	3,961,000	22.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		102.00000	109,000	18.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,108.00000	2,039,000	18.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		198.00000	214,000	16.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,204.00000	1,144,000	16.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		447.00000	487,000	13.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		453.00000	417,000	13.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,065.00000	1,137,000	12.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		71.00000	67,000	12.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,007.00000	2,083,000	14.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		13.00000	13,000	14.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		112.00000	119,000	18.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,968.00000	1,899,000	18.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,056.00000	9,980,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,057.00000	7,981,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		3.00000	3,000	21.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,059.00000	5,983,000	21.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		28.00000	30,000	22.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,084.00000	4,010,000	22.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		98.00000	106,000	18.68	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	13/12/2010	Foreign Exchange Future	12.25	Put		2,154.00000	2,086,000	18.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		190.00000	206,000	16.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,246.00000	1,186,000	16.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		428.00000	465,000	13.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		484.00000	445,000	13.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,025.00000	1,093,000	12.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		81.00000	73,000	12.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,958.00000	2,034,000	14.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		14.00000	14,000	14.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,756.00000	10,680,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		1.00000	1,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,757.00000	8,681,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		2.00000	2,000	22.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,758.00000	6,682,000	22.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		13.00000	15,000	21.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,769.00000	4,695,000	21.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		60.00000	65,000	19.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,816.00000	2,745,000	19.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		119.00000	127,000	17.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,875.00000	1,807,000	17.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		239.00000	260,000	15.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		995.00000	940,000	15.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		564.00000	612,000	13.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		320.00000	292,000	13.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,292.00000	1,365,000	12.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		48.00000	45,000	12.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,656.00000	10,580,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,657.00000	8,581,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		2.00000	2,000	22.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,658.00000	6,582,000	22.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		15.00000	16,000	21.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,671.00000	4,596,000	21.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		65.00000	70,000	19.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,721.00000	2,650,000	19.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		126.00000	136,000	17.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,782.00000	1,716,000	17.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		259.00000	281,000	15.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		915.00000	861,000	15.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		618.00000	669,000	12.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		274.00000	249,000	12.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,384.00000	1,458,000	13.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		40.00000	38,000	13.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,806.00000	9,730,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	23.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,807.00000	7,731,000	23.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		4.00000	5,000	21.68	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	13/12/2010	Foreign Exchange Future	16.00	Put		5,810.00000	5,735,000	21.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		32.00000	35,000	21.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,838.00000	3,765,000	21.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		115.00000	123,000	18.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,921.00000	1,853,000	18.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		230.00000	250,000	15.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,036.00000	980,000	15.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		539.00000	586,000	13.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		345.00000	316,000	13.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,246.00000	1,319,000	12.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		52.00000	49,000	12.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,204.00000	2,280,000	15.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		10.00000	10,000	15.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,906.00000	9,830,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,907.00000	7,831,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		4.00000	4,000	21.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,910.00000	5,834,000	21.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		30.00000	33,000	21.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,936.00000	3,863,000	21.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		108.00000	116,000	18.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,014.00000	1,946,000	18.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		213.00000	231,000	15.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,119.00000	1,061,000	15.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		491.00000	535,000	13.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		397.00000	365,000	13.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,155.00000	1,227,000	12.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		61.00000	57,000	12.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,105.00000	2,182,000	15.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		11.00000	12,000	15.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,206.00000	10,130,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,207.00000	8,131,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		3.00000	3,000	21.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,209.00000	6,133,000	21.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		24.00000	26,000	22.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,230.00000	4,156,000	22.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		88.00000	95,000	18.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,294.00000	2,225,000	18.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		171.00000	185,000	16.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,377.00000	1,315,000	16.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		376.00000	409,000	13.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		582.00000	539,000	13.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		910.00000	974,000	12.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		116.00000	104,000	12.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,813.00000	1,888,000	14.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		19.00000	18,000	14.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	24.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,356.00000	10,280,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,357.00000	8,281,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		3.00000	3,000	21.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,359.00000	6,283,000	21.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		20.00000	22,000	22.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,376.00000	4,302,000	22.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		79.00000	85,000	19.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,435.00000	2,365,000	19.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		154.00000	166,000	16.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,510.00000	1,446,000	16.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		331.00000	360,000	14.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		687.00000	640,000	14.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		804.00000	864,000	12.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		160.00000	144,000	12.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,668.00000	1,743,000	13.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		24.00000	23,000	13.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,656.00000	9,580,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	2,000	23.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,657.00000	7,582,000	23.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		5.00000	5,000	21.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,661.00000	5,585,000	21.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		35.00000	38,000	21.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,691.00000	3,618,000	21.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,352.00000	2,429,000	15.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		8.00000	9,000	15.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,706.00000	9,630,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	2,000	23.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,707.00000	7,632,000	23.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		5.00000	5,000	21.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,711.00000	5,635,000	21.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		34.00000	37,000	21.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,740.00000	3,667,000	21.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		122.00000	131,000	17.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,828.00000	1,761,000	17.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		249.00000	270,000	15.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		955.00000	900,000	15.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		591.00000	640,000	13.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		297.00000	270,000	13.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,338.00000	1,411,000	12.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		44.00000	41,000	12.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,303.00000	2,379,000	15.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		9.00000	9,000	15.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,756.00000	9,680,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	2,000	23.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,757.00000	7,682,000	23.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		4.00000	5,000	21.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,760.00000	5,685,000	21.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		33.00000	36,000	21.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,789.00000	3,716,000	21.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,253.00000	2,330,000	15.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		9.00000	10,000	15.53	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			341.82400	341.86200			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			314.61800	314.81100			0.00	0	1,062.00
ALBI	On	05/08/2010	Index Future			314.68500	314.88100			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.75190	6.80210		9.28	0.00	0	9,652.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	40.45	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,798.00000	7,848,000	40.45	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	38.55	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,798.00000	5,848,000	38.55	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	1,000	36.36	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,798.00000	3,849,000	36.36	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1.00000	2,000	23.47	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,799.00000	1,850,000	23.47	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		262.00000	208,000	10.54	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		60.00000	56,000	10.54	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,202.00000	1,153,000	17.23	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	1,000	17.23	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,202.00000	2,152,000	14.29	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	14.29	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Call		3,202.00000	3,152,000	13.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	13.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		4,202.00000	4,152,000	13.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	13.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	40.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,748.00000	7,798,000	40.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	38.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,748.00000	5,798,000	38.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	1,000	36.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,748.00000	3,799,000	36.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		1.00000	2,000	23.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,749.00000	1,800,000	23.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		301.00000	248,000	10.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		49.00000	46,000	10.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,252.00000	1,202,000	17.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		0.00000	0,000	17.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,252.00000	2,202,000	14.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	14.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,252.00000	3,202,000	13.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	13.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,252.00000	4,202,000	13.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	13.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	40.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,698.00000	7,748,000	40.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	38.48	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		5,698.00000	5,748,000	38.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		0.00000	1,000	35.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,698.00000	3,749,000	35.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		1.00000	2,000	22.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,699.00000	1,750,000	22.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		341.00000	289,000	11.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		39.00000	37,000	11.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,302.00000	1,252,000	16.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		0.00000	0,000	16.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,302.00000	2,252,000	14.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	14.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,302.00000	3,252,000	13.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	13.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,302.00000	4,252,000	13.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	13.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		191.00000	136,000	9.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		89.00000	84,000	9.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		8,048.00000	8,098,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	38.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		6,048.00000	6,098,000	38.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	37.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		4,048.00000	4,098,000	37.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		0.00000	1,000	25.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		2,048.00000	2,099,000	25.25	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		110.00000	71,000	10.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		158.00000	169,000	10.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		954.00000	905,000	16.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		2.00000	3,000	16.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,952.00000	1,902,000	14.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	14.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,952.00000	2,902,000	13.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	13.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,952.00000	3,902,000	13.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	13.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,948.00000	7,998,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	38.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,948.00000	5,998,000	38.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	1,000	37.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,948.00000	3,999,000	37.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		0.00000	1,000	24.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,948.00000	1,999,000	24.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		159.00000	105,000	9.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		107.00000	103,000	9.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,053.00000	1,004,000	17.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		1.00000	2,000	17.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,052.00000	2,002,000	14.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	14.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,052.00000	3,002,000	13.26	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	13.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,052.00000	4,002,000	13.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	13.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,098.00000	8,148,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	38.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,098.00000	6,148,000	38.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	37.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,098.00000	4,148,000	37.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		0.00000	1,000	25.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,098.00000	2,149,000	25.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		93.00000	58,000	10.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		191.00000	206,000	10.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		904.00000	856,000	16.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		2.00000	4,000	16.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,902.00000	1,852,000	14.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	14.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,902.00000	2,852,000	13.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	13.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,902.00000	3,852,000	13.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	13.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,998.00000	8,048,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	38.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,998.00000	6,048,000	38.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	37.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,998.00000	4,048,000	37.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		0.00000	1,000	24.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		1,998.00000	2,049,000	24.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		131.00000	86,000	9.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		129.00000	134,000	9.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,003.00000	955,000	17.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		1.00000	3,000	17.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		2,002.00000	1,952,000	14.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,002.00000	2,952,000	13.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	13.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,002.00000	3,952,000	13.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	13.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	40.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,848.00000	7,898,000	40.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	38.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,848.00000	5,898,000	38.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	1,000	36.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,848.00000	3,899,000	36.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		1.00000	2,000	23.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,849.00000	1,900,000	23.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		225.00000	171,000	10.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		73.00000	69,000	10.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,153.00000	1,103,000	17.39	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		1.00000	1,000	17.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,152.00000	2,102,000	14.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	14.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,152.00000	3,102,000	13.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	13.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,152.00000	4,102,000	13.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	13.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,348.00000	8,398,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	39.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,348.00000	6,398,000	39.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	37.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,348.00000	4,398,000	37.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		0.00000	1,000	27.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,348.00000	2,399,000	27.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		38.00000	24,000	12.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		386.00000	422,000	12.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		660.00000	612,000	14.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		8.00000	10,000	14.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,652.00000	1,602,000	15.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	15.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,652.00000	2,602,000	13.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	13.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,652.00000	3,602,000	13.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	13.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	40.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Put		8,298.00000	8,348,000	40.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	38.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,298.00000	6,348,000	38.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	37.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,298.00000	4,348,000	37.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Call		0.00000	1,000	26.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Put		2,298.00000	2,349,000	26.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Call		46.00000	28,000	11.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Put		344.00000	376,000	11.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Call		708.00000	660,000	14.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Put		6.00000	8,000	14.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Call		1,702.00000	1,652,000	15.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	15.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Call		2,702.00000	2,652,000	13.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	13.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Call		3,702.00000	3,652,000	13.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	13.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	40.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Put		8,198.00000	8,248,000	40.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	38.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Put		6,198.00000	6,248,000	38.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	37.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Put		4,198.00000	4,248,000	37.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		0.00000	1,000	26.20	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		2,198.00000	2,249,000	26.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Call		65.00000	40,000	11.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		263.00000	288,000	11.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		806.00000	757,000	15.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		4.00000	5,000	15.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		1,802.00000	1,752,000	15.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	15.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,802.00000	2,752,000	13.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	13.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,802.00000	3,752,000	13.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	13.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	40.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,148.00000	8,198,000	40.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	38.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,148.00000	6,198,000	38.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	37.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,148.00000	4,198,000	37.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		0.00000	1,000	25.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,148.00000	2,199,000	25.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		78.00000	48,000	10.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		226.00000	246,000	10.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		855.00000	807,000	16.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		3.00000	5,000	16.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,852.00000	1,802,000	15.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	15.12	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,852.00000	2,802,000	13.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	13.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,852.00000	3,802,000	13.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	13.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,398.00000	8,448,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	39.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,398.00000	6,448,000	39.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	37.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,398.00000	4,448,000	37.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		0.00000	1,000	27.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,398.00000	2,449,000	27.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		32.00000	20,000	12.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		430.00000	468,000	12.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		612.00000	564,000	13.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		10.00000	12,000	13.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,602.00000	1,552,000	15.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	0,000	15.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,602.00000	2,552,000	13.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	13.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,602.00000	3,552,000	13.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	13.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,248.00000	8,298,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	38.94	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		6,248.00000	6,298,000	38.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	37.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,248.00000	4,298,000	37.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		0.00000	1,000	26.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,248.00000	2,299,000	26.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		55.00000	33,000	11.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		303.00000	331,000	11.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		757.00000	709,000	15.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		5.00000	7,000	15.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,752.00000	1,702,000	15.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		0.00000	0,000	15.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,752.00000	2,702,000	13.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	13.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,752.00000	3,702,000	13.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	13.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,448.00000	8,498,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	39.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,448.00000	6,498,000	39.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	37.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,448.00000	4,498,000	37.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		0.00000	1,000	27.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,448.00000	2,499,000	27.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		27.00000	17,000	13.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		475.00000	515,000	13.11	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		564.00000	516,000	13.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		12.00000	14,000	13.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,552.00000	1,502,000	16.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	16.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,552.00000	2,502,000	13.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	13.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,552.00000	3,502,000	13.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	13.26	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.78490	6.83590		10.88	0.00	0	4,490.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.81430	6.86350		11.54	340,715.00	50	400.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.30690	7.31500		10.15	0.00	0	85.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		131.00000	126,000	10.15	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		116.00000	119,000	10.15	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		110.00000	106,000	10.37	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		145.00000	149,000	10.37	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		162.00000	156,000	10.38	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		97.00000	99,000	10.38	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.41570	7.42550		11.51	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			137.46900	137.37900			0.00	0	2.00
GOVI On	06/05/2010	GOVI			316.10300	316.27900		6.80	0.00	0	324.00
GOVI On	06/05/2010	GOVI	309.80	Call		68,620.00000	66,389,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		3,830.00000	3,359,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			321.58300	321.76400		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	84,512.00000	82,708,000	6.57	0.00	0	0.00
GOVI	On	05/08/2010	GOVI	315.60	Put	22,872.00000	22,878,000	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			362.26400	362.45300		0.00	0	497.00
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.91238	15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.76200	15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.59300	15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.60600	15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500	15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300	15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100	15.00	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400	0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800	0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400	0.38	0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			6.60000	6.61000		0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.56000	6.59000		0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.51000	6.54000		0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.50000	6.53000		0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.50000	6.53000		0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/09/2010	Jibar Tradeable Future			6.51000	6.55000			0.00	0	1,000.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			6.60000	6.64000			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.84000	6.89000			0.00	0	5,000.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			7.13000	7.22000			0.00	0	5,000.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			7.48000	7.55000			0.00	0	3,500.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			7.79000	7.85000			0.00	0	7,500.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.91000	7.97000			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			306.16500	306.44100			0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.01100	7.01100		1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		632.00000	631,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		2.00000	1,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		695.00000	694,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		1.00000	0,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		569.00000	568,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		3.00000	2,000	1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			7.95100	7.95100		3.50	0.00	0	6,105.00
R157	On	06/05/2010	Bond Future	8.50	Call		2,668.00000	2,666,000	3.62	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		6.00000	4,000	3.62	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Call		607.00000	581,000	3.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Put		366.00000	340,000	3.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	7.90	Call		361.00000	335,000	3.48	0.00	0	10.00
R157	On	06/05/2010	Bond Future	7.90	Put		612.00000	586,000	3.48	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.02600	8.02700		3.75	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,493.00000	3,490,000	3.92	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		163.00000	156,000	3.92	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,536.00000	2,529,000	3.87	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		344.00000	333,000	3.87	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		4,524.00000	4,525,000	3.96	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		70.00000	66,000	3.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	8.25	Put		658.00000	644,000	3.81	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,698.00000	1,688,000	3.81	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.04300	8.04400		4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,704.00000	2,698,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		685.00000	674,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,859.00000	2,854,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		621.00000	611,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,552.00000	2,546,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		752.00000	742,000	4.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			8.82800	8.78900		7.75	0.00	0	18,696.00
R186	On	06/05/2010	Bond Future	9.00	Call		2,309.00000	1,977,000	7.91	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		310.00000	352,000	7.91	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.89100	8.85000		9.25	0.00	0	2,231.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,704.00000	4,397,000	9.41	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		1,015.00000	1,095,000	9.41	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,960.00000	1,762,000	9.14	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		2,911.00000	3,099,000	9.14	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		8,334.00000	7,971,000	9.76	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		281.00000	304,000	9.76	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		10,276.00000	9,901,000	9.95	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		137.00000	148,000	9.95	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			8.92400	8.88100		9.50	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		5,443.00000	5,157,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,073.00000	2,187,000	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		5,730.00000	5,437,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1,914.00000	2,022,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		5,163.00000	4,884,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,241.00000	2,362,000	10.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			7.91300	7.93400		3.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		2,169.00000	2,248,000	3.37	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		4.00000	2,000	3.37	0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.99400	8.01700		3.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		3,606.00000	3,682,000	4.01	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		65.00000	56,000	4.01	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.00800	8.03200		3.75	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,241.00000	2,292,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		619.00000	586,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,361.00000	2,414,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		568.00000	537,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,124.00000	2,173,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		674.00000	639,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.50200	8.50300		5.00	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		2,625.00000	2,625,000	5.20	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		17.00000	12,000	5.20	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.58200	8.58300		5.75	0.00	0	1,607.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,676.00000	3,670,000	6.07	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		298.00000	287,000	6.07	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.62100	8.62200		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		3,734.00000	3,728,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		636.00000	625,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,918.00000	3,912,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		579.00000	568,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,555.00000	3,548,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		699.00000	687,000	6.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.55200	8.54200		5.50	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		2,674.00000	2,610,000	5.72	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		26.00000	20,000	5.72	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Call		5,434.00000	5,375,000	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		729.00000	728,000	5.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		481.00000	422,000	5.50	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.62700	8.61700		6.75	0.00	0	1,112.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,906.00000	3,846,000	6.99	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		360.00000	357,000	6.99	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.66200	8.65200		6.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		4,106.00000	4,052,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		825.00000	827,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		4,303.00000	4,249,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		754.00000	756,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,912.00000	3,859,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		900.00000	903,000	7.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			7.91800	7.94000		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		2,483.00000	2,551,000	2.89	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		0.00000	0,000	2.89	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.01900	8.04300		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,786.00000	2,849,000	3.14	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		43.00000	36,000	3.14	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.03500	8.06000		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,627.00000	1,670,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		433.00000	408,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,722.00000	1,766,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		393.00000	369,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,534.00000	1,576,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		475.00000	448,000	3.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.68100	8.66200		6.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		3,494.00000	3,376,000	6.49	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		9.00000	7,000	6.49	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.75600	8.73600		7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,671.00000	4,557,000	7.90	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		273.00000	278,000	7.90	0.00	0	0.00
R207	On	04/11/2010	Bond Future			8.79100	8.76900		7.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,852.00000	3,748,000	8.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,100.00000	1,124,000	8.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		4,045.00000	3,939,000	8.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,013.00000	1,035,000	8.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,663.00000	3,562,000	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		1,192.00000	1,219,000	8.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future			8.75900	8.75000		6.75	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		3,088.00000	3,027,000	7.04	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		19.00000	14,000	7.04	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.82800	8.81800		8.00	0.00	0	1,249.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,433.00000	4,368,000	8.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		357.00000	353,000	8.45	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.86400	8.85400		8.25	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,455.00000	3,400,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,093.00000	1,099,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,653.00000	3,597,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		999.00000	1,004,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,263.00000	3,209,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,195.00000	1,202,000	8.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.82300	8.78400		10.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		130.00000	75,000	9.88	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		2,460.00000	2,716,000	9.88	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.87100	8.83000		11.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,712.00000	1,541,000	11.61	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,351.00000	2,503,000	11.61	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.89600	8.85500		12.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,500.00000	3,295,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,371.00000	2,488,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,712.00000	3,500,000	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		2,201.00000	2,311,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		3,295.00000	3,097,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,552.00000	2,676,000	13.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			312.23200	312.40600			0.00	0	100.00

Total for Derivatives : **64,114,863.60** **8,184** **765,820.00**

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			6.99000	6.99000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.93000	7.93000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.81000	8.77000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.89000	7.91000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.47500	8.47500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.53000	8.52000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.89000	7.90500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.65500	8.64000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.74000	8.72500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.81000	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:							64,114,863.60	8,184	765,820.00