



Daily MTM Report

Daily summary for: 06/04/2010

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			7.35640	7.35920		12.97	308,166,952.40	41,891	259,611.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		10.00000	8,000	16.74	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		1,051.00000	1,052,000	16.74	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,791.00000	8,794,000	37.01	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	35.54	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,791.00000	6,794,000	35.54	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,209.00000	3,206,000	19.94	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	19.94	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,841.00000	8,844,000	37.01	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	35.60	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,841.00000	6,844,000	35.60	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,159.00000	3,156,000	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	37.01	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	16.30	Put		8,941.00000	8,944,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,241.00000	9,244,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,441.00000	9,444,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	36.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,441.00000	7,444,000	36.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	26.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,441.00000	3,444,000	26.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,391.00000	9,394,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	36.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,391.00000	7,394,000	36.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	26.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,391.00000	3,394,000	26.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,610.00000	1,607,000	18.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		1.00000	1,000	18.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,609.00000	2,606,000	18.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	18.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,341.00000	9,344,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	36.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,341.00000	7,344,000	36.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		9,141.00000	9,144,000	37.01	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	16.55	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		9,191.00000	9,194,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		9,091.00000	9,094,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	35.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		7,091.00000	7,094,000	35.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		138.00000	128,000	13.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		229.00000	222,000	13.33	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		914.00000	911,000	15.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		5.00000	5,000	15.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		1,909.00000	1,906,000	20.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	20.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		2,909.00000	2,906,000	17.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	17.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,991.00000	8,994,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	35.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,991.00000	6,994,000	35.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,012.00000	1,009,000	15.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		3.00000	3,000	15.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,009.00000	2,006,000	20.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	20.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,009.00000	3,006,000	17.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	17.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	37.01	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	16.25	Put		8,891.00000	8,894,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		236.00000	226,000	13.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		127.00000	120,000	13.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,111.00000	1,108,000	16.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		2.00000	2,000	16.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,109.00000	3,106,000	18.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	18.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	35.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,941.00000	6,944,000	35.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	32.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,441.00000	5,444,000	32.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		13.00000	10,000	16.38	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		954.00000	954,000	16.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		207.00000	196,000	13.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		148.00000	140,000	13.11	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,062.00000	1,059,000	15.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		3.00000	3,000	15.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,059.00000	2,056,000	20.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	20.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,059.00000	3,056,000	17.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	17.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		8.00000	7,000	16.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1,099.00000	1,101,000	16.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		4.00000	3,000	17.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,395.00000	1,397,000	17.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	36.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,241.00000	7,244,000	36.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		7,191.00000	7,194,000	36.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	29.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		4,191.00000	4,194,000	29.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	35.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		7,141.00000	7,144,000	35.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		4.00000	3,000	17.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,345.00000	1,347,000	17.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		676.00000	671,000	14.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		17.00000	15,000	14.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,659.00000	1,657,000	19.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	1,000	19.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,659.00000	2,656,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		7.00000	6,000	17.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,148.00000	1,150,000	17.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		121.00000	112,000	13.51	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		262.00000	256,000	13.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		1,859.00000	1,856,000	20.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	20.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		2,859.00000	2,856,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	33.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,691.00000	5,694,000	33.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,691.00000	4,694,000	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	27.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,691.00000	3,694,000	27.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		6.00000	5,000	17.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,197.00000	1,199,000	17.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		106.00000	97,000	13.69	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		297.00000	291,000	13.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		818.00000	814,000	15.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		9.00000	8,000	15.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		1,809.00000	1,806,000	19.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	19.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		2,809.00000	2,806,000	17.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	17.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	33.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,741.00000	5,744,000	33.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	30.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,741.00000	4,744,000	30.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	27.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,741.00000	3,744,000	27.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		6.00000	4,000	17.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,247.00000	1,248,000	17.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		770.00000	766,000	15.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		11.00000	10,000	15.03	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	5.60	Call		1,759.00000	1,757,000	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	1,000	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,759.00000	2,756,000	18.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	18.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	33.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,791.00000	5,794,000	33.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	27.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,791.00000	3,794,000	27.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		5.00000	4,000	17.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,296.00000	1,298,000	17.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		723.00000	718,000	14.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		14.00000	12,000	14.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,709.00000	1,707,000	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	1,000	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,709.00000	2,706,000	18.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	18.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	34.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,941.00000	5,944,000	34.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	31.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,941.00000	4,944,000	31.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	28.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,941.00000	3,944,000	28.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3.00000	3,000	18.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,444.00000	1,447,000	18.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		53.00000	46,000	14.59	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	490,000	14.59	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		585.00000	579,000	14.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		26.00000	23,000	14.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,560.00000	1,557,000	18.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		1.00000	1,000	18.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,559.00000	2,556,000	18.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	18.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		46.00000	40,000	14.76	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		537.00000	534,000	14.76	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		541.00000	534,000	14.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		32.00000	28,000	14.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,510.00000	1,507,000	18.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		1.00000	1,000	18.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,509.00000	2,506,000	19.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	19.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	34.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		6,041.00000	6,044,000	34.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	28.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		4,041.00000	4,044,000	28.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3.00000	2,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,544.00000	1,546,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		40.00000	34,000	14.94	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		581.00000	578,000	14.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		497.00000	491,000	14.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		38.00000	35,000	14.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,460.00000	1,457,000	18.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		1.00000	1,000	18.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,459.00000	2,456,000	19.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	19.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	34.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		6,141.00000	6,144,000	34.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	29.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		4,141.00000	4,144,000	29.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	34.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,341.00000	6,344,000	34.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	32.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,341.00000	5,344,000	32.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	29.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,341.00000	4,344,000	29.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	25.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,341.00000	3,344,000	25.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,291.00000	6,294,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	32.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,291.00000	5,294,000	32.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	29.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,291.00000	4,294,000	29.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		302.00000	293,000	13.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		93.00000	87,000	13.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,211.00000	1,208,000	16.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		2.00000	2,000	16.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,209.00000	2,206,000	20.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	20.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	34.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,241.00000	6,244,000	34.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	29.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,241.00000	4,244,000	29.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	25.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,241.00000	3,244,000	25.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2.00000	1,000	19.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,743.00000	1,745,000	19.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		22.00000	19,000	15.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		763.00000	763,000	15.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		338.00000	329,000	13.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		79.00000	73,000	13.66	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,260.00000	1,257,000	17.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		1.00000	1,000	17.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,259.00000	2,256,000	19.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	19.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	34.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		6,091.00000	6,094,000	34.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	28.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		4,091.00000	4,094,000	28.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		34.00000	29,000	15.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		625.00000	623,000	15.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		455.00000	448,000	14.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		46.00000	42,000	14.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,410.00000	1,407,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		1.00000	1,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,409.00000	2,406,000	19.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	19.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	34.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,991.00000	5,994,000	34.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	31.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,991.00000	4,994,000	31.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	28.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,991.00000	3,994,000	28.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2.00000	2,000	18.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,593.00000	1,596,000	18.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3.00000	2,000	18.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,494.00000	1,496,000	18.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	33.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,641.00000	5,644,000	33.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	30.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,641.00000	4,644,000	30.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2.00000	2,000	18.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,643.00000	1,646,000	18.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		415.00000	407,000	13.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		56.00000	51,000	13.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,360.00000	1,357,000	17.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		1.00000	1,000	17.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,841.00000	5,844,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	27.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,841.00000	3,844,000	27.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1.00000	1,000	19.61	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,842.00000	1,845,000	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		268.00000	259,000	13.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		109.00000	103,000	13.38	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,161.00000	1,158,000	16.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		2.00000	2,000	16.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,159.00000	2,156,000	20.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	20.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,491.00000	4,494,000	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1.00000	1,000	19.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,892.00000	1,895,000	19.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2.00000	1,000	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,693.00000	1,695,000	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		179.00000	169,000	12.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		170.00000	163,000	12.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		8,141.00000	8,144,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	35.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,641.00000	6,644,000	35.35	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	12.50	Call		0.00000	0,000	32.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		5,141.00000	5,144,000	32.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	27.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,641.00000	3,644,000	27.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		866.00000	862,000	15.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		7.00000	6,000	15.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,359.00000	2,356,000	19.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	19.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		3,859.00000	3,856,000	29.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	29.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,391.00000	8,394,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	35.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,891.00000	6,894,000	35.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	28.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,891.00000	3,894,000	28.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		15.00000	12,000	16.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		906.00000	906,000	16.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		630.00000	625,000	14.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		21.00000	19,000	14.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,109.00000	2,106,000	20.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	20.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,609.00000	3,606,000	25.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	25.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1.00000	1,000	19.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,942.00000	1,945,000	19.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		92.00000	84,000	13.87	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		333.00000	328,000	13.87	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	31.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,891.00000	4,894,000	31.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	30.23	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,541.00000	4,544,000	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	19.43	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,792.00000	1,795,000	19.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1.00000	1,000	20.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,992.00000	1,995,000	20.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		80.00000	72,000	14.05	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		371.00000	366,000	14.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	31.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,841.00000	4,844,000	31.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1.00000	0,000	21.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,242.00000	2,244,000	21.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1.00000	1,000	20.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		2,142.00000	2,145,000	20.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		70.00000	62,000	14.23	0.00	0	17,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		411.00000	406,000	14.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1.00000	0,000	21.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,292.00000	2,294,000	21.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1.00000	0,000	20.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,192.00000	2,194,000	20.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1.00000	1,000	20.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		2,092.00000	2,095,000	20.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		61.00000	54,000	14.41	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		452.00000	448,000	14.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	32.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		5,191.00000	5,194,000	32.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		19.00000	16,000	15.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		810.00000	810,000	15.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	32.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,391.00000	5,394,000	32.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	25.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,291.00000	3,294,000	25.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	25.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,191.00000	3,194,000	25.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	24.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		3,091.00000	3,094,000	24.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		11.00000	9,000	16.56	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1,002.00000	1,003,000	16.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	32.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,241.00000	5,244,000	32.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	25.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		3,141.00000	3,144,000	25.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	24.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		3,041.00000	3,044,000	24.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		17.00000	14,000	16.02	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		858.00000	858,000	16.02	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	31.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		5,091.00000	5,094,000	31.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	24.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,991.00000	2,994,000	24.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	23.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,891.00000	2,894,000	23.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	23.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,791.00000	2,794,000	23.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,691.00000	2,694,000	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	22.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,591.00000	2,594,000	22.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	22.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,491.00000	2,494,000	22.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,391.00000	2,394,000	21.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		26.00000	22,000	15.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		717.00000	716,000	15.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	30.97	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,791.00000	4,794,000	30.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1.00000	1,000	20.36	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		2,042.00000	2,045,000	20.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	31.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		5,041.00000	5,044,000	31.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	24.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,941.00000	2,944,000	24.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	23.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,841.00000	2,844,000	23.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	23.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,741.00000	2,744,000	23.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	22.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,541.00000	2,544,000	22.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	22.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,441.00000	2,444,000	22.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	21.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,341.00000	2,344,000	21.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		30.00000	25,000	15.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		671.00000	669,000	15.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	22.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,641.00000	2,644,000	22.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,341.00000	8,344,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,659.00000	3,656,000	26.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	26.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	35.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,391.00000	6,394,000	35.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	29.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,391.00000	4,394,000	29.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	37.01	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	15.80	Put		8,441.00000	8,444,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	35.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,441.00000	6,444,000	35.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	29.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,441.00000	4,444,000	29.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,559.00000	3,556,000	24.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	24.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,591.00000	8,594,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,591.00000	6,594,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	30.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,591.00000	4,594,000	30.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,409.00000	3,406,000	22.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	22.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,491.00000	8,494,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	35.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,491.00000	6,494,000	35.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,509.00000	3,506,000	24.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	24.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		10,141.00000	10,144,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,541.00000	8,544,000	37.01	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	13.90	Call		0.00000	0,000	35.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,541.00000	6,544,000	35.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,459.00000	3,456,000	23.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,641.00000	8,644,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,359.00000	3,356,000	22.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	22.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,691.00000	8,694,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	35.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,691.00000	6,694,000	35.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		376.00000	367,000	13.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		67.00000	61,000	13.80	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,310.00000	1,307,000	17.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		1.00000	1,000	17.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,309.00000	2,306,000	19.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	19.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,309.00000	3,306,000	21.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	21.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,241.00000	8,244,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,759.00000	3,756,000	27.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	27.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	37.01	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	15.65	Put		8,291.00000	8,294,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,709.00000	3,706,000	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,741.00000	8,744,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	35.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,741.00000	6,744,000	35.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,259.00000	3,256,000	20.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	20.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		158.00000	147,000	13.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		199.00000	191,000	13.15	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.47320	7.47610		14.32	672,588.00	90	15,312.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,374.00000	8,377,000	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	27.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,374.00000	6,377,000	27.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	23.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,375.00000	4,378,000	23.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		17.00000	15,000	22.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,391.00000	2,392,000	22.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		691.00000	683,000	13.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		65.00000	60,000	13.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,630.00000	1,627,000	16.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		4.00000	4,000	16.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,627.00000	2,624,000	22.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	22.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,626.00000	3,623,000	21.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	21.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,324.00000	8,327,000	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	27.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,324.00000	6,327,000	27.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	23.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,325.00000	4,328,000	23.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		19.00000	16,000	22.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,343.00000	2,343,000	22.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		189.00000	179,000	15.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		513.00000	506,000	15.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		732.00000	724,000	13.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		56.00000	51,000	13.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,680.00000	1,677,000	17.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		4.00000	4,000	17.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,677.00000	2,674,000	22.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	1,000	22.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,676.00000	3,673,000	21.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	21.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		177.00000	167,000	15.86	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		551.00000	544,000	15.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,424.00000	8,427,000	31.16	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	13.90	Call		0.00000	0,000	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,424.00000	6,427,000	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	23.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,425.00000	4,428,000	23.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		16.00000	14,000	22.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,440.00000	2,441,000	22.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		165.00000	156,000	16.05	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		589.00000	583,000	16.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		652.00000	643,000	13.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		76.00000	70,000	13.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,581.00000	1,577,000	16.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		5.00000	4,000	16.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,577.00000	2,574,000	21.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	21.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,576.00000	3,573,000	22.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	22.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,474.00000	8,477,000	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	27.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,474.00000	6,477,000	27.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	24.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,475.00000	4,478,000	24.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		15.00000	13,000	22.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,489.00000	2,490,000	22.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		155.00000	145,000	16.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		629.00000	622,000	16.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		613.00000	604,000	13.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		87.00000	81,000	13.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,531.00000	1,528,000	16.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		5.00000	5,000	16.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,527.00000	2,524,000	21.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	21.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,526.00000	3,523,000	22.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	22.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,574.00000	8,577,000	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	28.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,574.00000	6,577,000	28.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	24.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,575.00000	4,578,000	24.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		13.00000	11,000	22.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,587.00000	2,588,000	22.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		136.00000	127,000	16.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		710.00000	704,000	16.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		541.00000	531,000	13.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		115.00000	108,000	13.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,433.00000	1,429,000	15.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		7.00000	6,000	15.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,427.00000	2,424,000	21.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	21.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,426.00000	3,423,000	22.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	22.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,624.00000	8,627,000	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	28.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,624.00000	6,627,000	28.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	24.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,625.00000	4,628,000	24.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		12.00000	10,000	22.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,636.00000	2,637,000	22.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		127.00000	119,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		751.00000	746,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		506.00000	496,000	14.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		130.00000	123,000	14.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,383.00000	1,379,000	15.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		7.00000	6,000	15.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,377.00000	2,374,000	20.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	20.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,376.00000	3,373,000	22.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	22.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,674.00000	8,677,000	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	28.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,674.00000	6,677,000	28.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	24.43	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	13/09/2010	Foreign Exchange Future	12.15	Put		4,675.00000	4,678,000	24.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		11.00000	9,000	22.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,685.00000	2,686,000	22.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		120.00000	111,000	17.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		794.00000	788,000	17.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		473.00000	463,000	14.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		147.00000	140,000	14.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,334.00000	1,330,000	15.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		8.00000	7,000	15.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,327.00000	2,324,000	20.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	20.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,326.00000	3,323,000	23.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	23.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,824.00000	8,827,000	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	28.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,824.00000	6,827,000	28.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	24.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,825.00000	4,828,000	24.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		8.00000	7,000	22.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,832.00000	2,834,000	22.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		382.00000	372,000	14.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		206.00000	199,000	14.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,187.00000	1,182,000	14.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		11.00000	9,000	14.33	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	13/09/2010	Foreign Exchange Future	5.30	Call		2,178.00000	2,174,000	19.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		2.00000	1,000	19.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,176.00000	3,173,000	23.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	23.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,774.00000	8,777,000	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	28.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,774.00000	6,777,000	28.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	24.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,775.00000	4,778,000	24.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		9.00000	8,000	22.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,783.00000	2,785,000	22.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		106.00000	98,000	17.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		880.00000	875,000	17.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		411.00000	401,000	14.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		185.00000	178,000	14.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,236.00000	1,232,000	14.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		10.00000	9,000	14.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,227.00000	2,224,000	20.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	20.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,226.00000	3,223,000	23.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	23.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,924.00000	8,927,000	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	28.92	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	13/09/2010	Foreign Exchange Future	14.40	Put		6,924.00000	6,927,000	28.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		1.00000	0,000	24.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,925.00000	4,927,000	24.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		7.00000	6,000	22.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,931.00000	2,933,000	22.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		88.00000	81,000	17.98	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,012.00000	1,008,000	17.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		329.00000	318,000	14.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		253.00000	245,000	14.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,090.00000	1,085,000	13.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		14.00000	12,000	13.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,078.00000	2,075,000	19.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		2.00000	2,000	19.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,076.00000	3,073,000	24.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	24.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		100.00000	92,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		924.00000	919,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,224.00000	8,227,000	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	27.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,224.00000	6,227,000	27.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	23.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,225.00000	4,228,000	23.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		22.00000	19,000	22.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,246.00000	2,246,000	22.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		216.00000	206,000	15.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		440.00000	433,000	15.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		816.00000	809,000	13.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		40.00000	36,000	13.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,779.00000	1,776,000	17.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		3.00000	3,000	17.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,776.00000	2,773,000	22.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	22.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,776.00000	3,773,000	21.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	21.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,274.00000	8,277,000	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	27.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,274.00000	6,277,000	27.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	23.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,275.00000	4,278,000	23.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		20.00000	17,000	22.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,294.00000	2,294,000	22.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		202.00000	192,000	15.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		476.00000	469,000	15.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		773.00000	766,000	13.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		47.00000	43,000	13.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,730.00000	1,726,000	17.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		4.00000	3,000	17.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,727.00000	2,724,000	22.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	1,000	22.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,726.00000	3,723,000	21.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	21.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,524.00000	8,527,000	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	28.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,524.00000	6,527,000	28.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	24.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,525.00000	4,528,000	24.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		14.00000	12,000	22.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,538.00000	2,539,000	22.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		145.00000	136,000	16.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		669.00000	663,000	16.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		576.00000	567,000	13.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		100.00000	94,000	13.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,482.00000	1,478,000	16.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		6.00000	5,000	16.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,477.00000	2,474,000	21.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	21.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,476.00000	3,473,000	22.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	22.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,724.00000	8,727,000	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	28.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,724.00000	6,727,000	28.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	24.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,725.00000	4,728,000	24.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		10.00000	8,000	22.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,734.00000	2,735,000	22.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		112.00000	104,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		836.00000	831,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		441.00000	431,000	14.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		165.00000	158,000	14.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,285.00000	1,281,000	14.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		9.00000	8,000	14.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,277.00000	2,274,000	20.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	20.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,276.00000	3,273,000	23.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	23.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,874.00000	8,877,000	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	28.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,874.00000	6,877,000	28.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		1.00000	0,000	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,875.00000	4,877,000	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		8.00000	7,000	22.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,882.00000	2,884,000	22.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		94.00000	86,000	17.78	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		968.00000	963,000	17.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		355.00000	344,000	14.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		229.00000	221,000	14.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,138.00000	1,134,000	14.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		12.00000	11,000	14.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,128.00000	2,125,000	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		2.00000	2,000	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,126.00000	3,123,000	23.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	23.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		36.00000	32,000	21.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,860.00000	1,859,000	21.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		41.00000	36,000	20.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,715.00000	1,713,000	20.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,148.00000	1,145,000	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		74.00000	68,000	18.55	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,287.00000	1,284,000	19.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		63.00000	57,000	19.13	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		43.00000	38,000	20.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,667.00000	1,665,000	20.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		47.00000	42,000	20.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,571.00000	1,569,000	20.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		70.00000	64,000	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,194.00000	1,191,000	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		372.00000	364,000	14.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		248.00000	237,000	14.89	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.58850	7.59180		15.25	0.00	0	6,472.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	27.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,358.00000	8,362,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	25.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,359.00000	6,363,000	25.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		14.00000	12,000	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,372.00000	4,374,000	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		58.00000	53,000	22.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,416.00000	2,415,000	22.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		273.00000	265,000	16.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		631.00000	627,000	16.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		763.00000	755,000	14.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		121.00000	117,000	14.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,656.00000	1,651,000	16.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		14.00000	13,000	16.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,644.00000	2,641,000	20.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		2.00000	3,000	20.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,642.00000	3,639,000	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		159.00000	152,000	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,117.00000	1,114,000	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,408.00000	8,412,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,409.00000	6,413,000	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		13.00000	12,000	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,421.00000	4,424,000	25.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		56.00000	51,000	22.67	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,464.00000	2,463,000	22.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		727.00000	719,000	14.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		135.00000	131,000	14.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,607.00000	1,603,000	16.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		15.00000	15,000	16.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,594.00000	2,591,000	20.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		2.00000	3,000	20.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,592.00000	3,589,000	24.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	24.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,458.00000	8,462,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,459.00000	6,463,000	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		13.00000	11,000	25.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,471.00000	4,473,000	25.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		54.00000	50,000	22.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,512.00000	2,512,000	22.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		248.00000	240,000	16.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		706.00000	702,000	16.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		692.00000	684,000	14.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		150.00000	146,000	14.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,559.00000	1,554,000	15.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		17.00000	16,000	15.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,544.00000	2,541,000	20.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	3,000	20.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,542.00000	3,539,000	24.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	24.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,508.00000	8,512,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	25.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,509.00000	6,513,000	25.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		12.00000	10,000	25.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,520.00000	4,522,000	25.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		52.00000	48,000	22.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,560.00000	2,560,000	22.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		237.00000	229,000	16.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		745.00000	741,000	16.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		659.00000	651,000	14.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		167.00000	163,000	14.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,510.00000	1,506,000	15.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		18.00000	18,000	15.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,495.00000	2,491,000	19.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		3.00000	3,000	19.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,492.00000	3,489,000	24.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	24.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		260.00000	252,000	16.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		668.00000	664,000	16.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,558.00000	8,562,000	27.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,559.00000	6,563,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		11.00000	10,000	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,569.00000	4,572,000	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		50.00000	46,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,608.00000	2,608,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		226.00000	218,000	17.05	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		784.00000	780,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		627.00000	618,000	14.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		185.00000	180,000	14.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,462.00000	1,458,000	15.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		20.00000	20,000	15.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,445.00000	2,441,000	19.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		3.00000	3,000	19.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,442.00000	3,439,000	24.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	24.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,608.00000	8,612,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	25.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,609.00000	6,613,000	25.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		11.00000	9,000	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,619.00000	4,621,000	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		49.00000	44,000	23.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,657.00000	2,656,000	23.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		216.00000	208,000	17.22	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	8.20	Put		824.00000	820,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		595.00000	587,000	14.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		203.00000	199,000	14.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,414.00000	1,410,000	15.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		22.00000	22,000	15.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,395.00000	2,392,000	19.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		3.00000	4,000	19.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,392.00000	3,389,000	24.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	24.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,658.00000	8,662,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	25.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,659.00000	6,663,000	25.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		10.00000	9,000	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,668.00000	4,671,000	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		47.00000	43,000	23.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,705.00000	2,705,000	23.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		206.00000	198,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		864.00000	860,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		565.00000	557,000	14.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		223.00000	219,000	14.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,367.00000	1,362,000	15.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		25.00000	24,000	15.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,346.00000	2,342,000	19.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		4.00000	4,000	19.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,342.00000	3,339,000	23.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	23.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,858.00000	8,862,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,859.00000	6,863,000	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		8.00000	7,000	25.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,866.00000	4,869,000	25.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		41.00000	37,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,899.00000	2,899,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		173.00000	165,000	18.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,031.00000	1,027,000	18.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		456.00000	447,000	15.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		314.00000	309,000	15.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,178.00000	1,173,000	14.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		36.00000	35,000	14.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,147.00000	2,143,000	18.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		5.00000	5,000	18.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,143.00000	3,139,000	22.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	1,000	22.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,808.00000	8,812,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,809.00000	6,813,000	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		8.00000	7,000	25.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,816.00000	4,819,000	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		43.00000	39,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,851.00000	2,851,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		180.00000	173,000	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		988.00000	985,000	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		482.00000	473,000	14.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		290.00000	285,000	14.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,225.00000	1,219,000	14.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		33.00000	31,000	14.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,197.00000	2,193,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		5.00000	5,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,193.00000	3,189,000	23.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	23.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		152.00000	145,000	18.53	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,160.00000	1,157,000	18.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,908.00000	8,912,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,909.00000	6,913,000	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		7.00000	6,000	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,915.00000	4,918,000	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		40.00000	36,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,948.00000	2,948,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		165.00000	158,000	18.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,073.00000	1,070,000	18.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		431.00000	423,000	15.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		339.00000	335,000	15.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,132.00000	1,126,000	14.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		40.00000	38,000	14.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,098.00000	2,094,000	18.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		6.00000	6,000	18.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,093.00000	3,089,000	22.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	22.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		197.00000	189,000	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		905.00000	901,000	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,258.00000	8,262,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,259.00000	6,263,000	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		16.00000	14,000	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,274.00000	4,276,000	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		62.00000	58,000	22.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,320.00000	2,320,000	22.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		301.00000	292,000	16.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		559.00000	554,000	16.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		837.00000	830,000	14.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		95.00000	92,000	14.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,753.00000	1,749,000	16.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		11.00000	11,000	16.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,744.00000	2,740,000	21.04	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	4.85	Put		2.00000	2,000	21.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,742.00000	3,739,000	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,308.00000	8,312,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	25.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,309.00000	6,313,000	25.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		15.00000	13,000	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,323.00000	4,325,000	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		60.00000	55,000	22.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,368.00000	2,367,000	22.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		286.00000	278,000	16.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		594.00000	590,000	16.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		799.00000	792,000	14.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		107.00000	104,000	14.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,704.00000	1,700,000	16.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		12.00000	12,000	16.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,694.00000	2,690,000	20.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		2.00000	2,000	20.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,692.00000	3,689,000	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,708.00000	8,712,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,709.00000	6,713,000	25.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		9.00000	8,000	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,717.00000	4,720,000	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		45.00000	41,000	23.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,753.00000	2,753,000	23.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		536.00000	528,000	14.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		244.00000	240,000	14.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,319.00000	1,314,000	15.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		27.00000	26,000	15.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,296.00000	2,292,000	18.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		4.00000	4,000	18.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,293.00000	3,289,000	23.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	23.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,758.00000	8,762,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	25.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,759.00000	6,763,000	25.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		9.00000	8,000	25.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,767.00000	4,770,000	25.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		44.00000	40,000	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,802.00000	2,802,000	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		188.00000	181,000	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		946.00000	943,000	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		508.00000	500,000	14.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		266.00000	262,000	14.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,272.00000	1,267,000	14.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		30.00000	29,000	14.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,246.00000	2,243,000	18.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		4.00000	5,000	18.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,243.00000	3,239,000	23.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	23.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	26.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,459.00000	7,463,000	26.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		3.00000	3,000	25.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,461.00000	5,465,000	25.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		29.00000	26,000	24.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,487.00000	3,488,000	24.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		107.00000	102,000	20.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,565.00000	1,564,000	20.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,542.00000	4,539,000	26.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	1,000	26.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,612.00000	1,610,000	20.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		104.00000	98,000	20.17	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		80.00000	75,000	21.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,988.00000	1,987,000	21.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		97.00000	91,000	20.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,705.00000	1,703,000	20.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		77.00000	72,000	21.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,035.00000	2,034,000	21.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		316.00000	307,000	15.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		524.00000	519,000	15.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future			7.70250	7.70700		15.81	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		385.00000	380,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		678.00000	678,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		367.00000	361,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		710.00000	709,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		405.00000	399,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		648.00000	647,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,049.00000	1,049,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		256.00000	251,000	18.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,884.00000	2,886,000	24.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		91.00000	88,000	24.00	0.00	0	30,000.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.17390	11.23250		12.57	804,520.80	72	31,350.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,818.00000	10,876,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,818.00000	8,876,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,118.00000	11,176,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,118.00000	9,176,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,618.00000	10,676,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,618.00000	8,676,000	35.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	31.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,618.00000	6,676,000	31.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,618.00000	4,676,000	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,468.00000	10,526,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,468.00000	8,526,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	31.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,468.00000	6,526,000	31.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	0,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,469.00000	4,526,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,368.00000	10,426,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,368.00000	8,426,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		10.00000	8,000	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,378.00000	2,434,000	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		34.00000	29,000	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,402.00000	1,455,000	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		682.00000	631,000	12.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		50.00000	57,000	12.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,636.00000	1,578,000	16.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		4.00000	4,000	16.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	35.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,168.00000	10,226,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,168.00000	8,226,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,218.00000	10,276,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,218.00000	8,276,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		40.00000	35,000	18.02	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,258.00000	1,311,000	18.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		175.00000	155,000	13.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		393.00000	431,000	13.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		812.00000	760,000	13.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		30.00000	36,000	13.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,785.00000	1,727,000	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		3.00000	3,000	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,668.00000	10,726,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	32.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,668.00000	6,726,000	32.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,668.00000	4,726,000	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,868.00000	10,926,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,868.00000	8,926,000	35.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	32.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,868.00000	6,926,000	32.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		11,018.00000	11,076,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		9,018.00000	9,076,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		53.00000	46,000	17.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		1,071.00000	1,122,000	17.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		243.00000	216,000	12.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		261.00000	292,000	12.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		997.00000	942,000	13.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		15.00000	18,000	13.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		11,068.00000	11,126,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		9,068.00000	9,126,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		224.00000	199,000	13.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		292.00000	325,000	13.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		950.00000	895,000	13.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		18.00000	21,000	13.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,968.00000	11,026,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,968.00000	9,026,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		4.00000	3,000	22.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,972.00000	3,029,000	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		18.00000	15,000	21.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,986.00000	2,041,000	21.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		56.00000	49,000	16.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		1,024.00000	1,075,000	16.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		268.00000	235,000	12.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		236.00000	261,000	12.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,045.00000	989,000	13.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		13.00000	15,000	13.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,918.00000	10,976,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	32.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,918.00000	6,976,000	32.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	26.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,918.00000	4,976,000	26.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,768.00000	10,826,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,768.00000	8,826,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,718.00000	10,776,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,718.00000	8,776,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,718.00000	6,776,000	32.22	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	15.95	Call		0.00000	0,000	26.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,718.00000	4,776,000	26.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,568.00000	10,626,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,568.00000	8,626,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	31.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,568.00000	6,626,000	31.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,568.00000	4,626,000	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		101.00000	89,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		669.00000	715,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		522.00000	475,000	12.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		90.00000	101,000	12.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,438.00000	1,380,000	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		6.00000	6,000	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,518.00000	10,576,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,518.00000	8,576,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,418.00000	10,476,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,418.00000	8,476,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		9.00000	7,000	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	14/06/2010	Foreign Exchange Future	13.65	Put		2,427.00000	2,483,000	21.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		127.00000	112,000	14.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		545.00000	588,000	14.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		640.00000	590,000	12.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		58.00000	66,000	12.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,318.00000	10,376,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,318.00000	8,376,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	32.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,818.00000	6,876,000	32.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	29.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,818.00000	5,876,000	29.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	26.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,818.00000	4,876,000	26.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	23.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,819.00000	3,877,000	23.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		10.00000	8,000	21.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,328.00000	2,384,000	21.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		36.00000	31,000	18.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,354.00000	1,407,000	18.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		149.00000	132,000	14.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		467.00000	508,000	14.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		725.00000	673,000	12.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		43.00000	49,000	12.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,686.00000	1,627,000	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		4.00000	3,000	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		3.00000	3,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		3,021.00000	3,079,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	34.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,368.00000	7,426,000	34.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	28.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,368.00000	5,426,000	28.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	0,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,369.00000	4,426,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		65.00000	57,000	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		933.00000	983,000	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		322.00000	282,000	12.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		190.00000	208,000	12.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	33.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,268.00000	7,326,000	33.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		22.00000	19,000	20.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,790.00000	1,845,000	20.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		75.00000	65,000	16.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		843.00000	891,000	16.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		383.00000	340,000	12.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		151.00000	166,000	12.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,241.00000	1,183,000	14.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		9.00000	9,000	14.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	33.01	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	18.20	Put		6,968.00000	7,026,000	33.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	29.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,968.00000	6,026,000	29.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,968.00000	5,026,000	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		1.00000	1,000	24.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,969.00000	4,027,000	24.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		8.00000	6,000	21.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,476.00000	2,532,000	21.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		30.00000	26,000	19.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,498.00000	1,552,000	19.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		118.00000	104,000	14.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		586.00000	630,000	14.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		600.00000	551,000	12.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		68.00000	77,000	12.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,537.00000	1,479,000	15.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		5.00000	5,000	15.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		93.00000	82,000	15.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		711.00000	758,000	15.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		485.00000	439,000	12.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		103.00000	115,000	12.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,389.00000	1,330,000	14.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		7.00000	6,000	14.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,418.00000	6,476,000	31.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	28.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,418.00000	5,476,000	28.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		19.00000	16,000	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,937.00000	1,992,000	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		60.00000	53,000	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		978.00000	1,029,000	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,094.00000	1,036,000	13.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		12.00000	12,000	13.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	34.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,318.00000	7,376,000	34.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	27.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,318.00000	5,376,000	27.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		1.00000	0,000	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,319.00000	4,376,000	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		5.00000	4,000	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,823.00000	2,880,000	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		21.00000	18,000	20.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,839.00000	1,894,000	20.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		69.00000	61,000	16.34	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		887.00000	937,000	16.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		352.00000	310,000	12.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		170.00000	186,000	12.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,192.00000	1,134,000	13.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		10.00000	10,000	13.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	33.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,218.00000	7,276,000	33.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	30.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,218.00000	6,276,000	30.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,218.00000	5,276,000	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		1.00000	1,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,219.00000	4,277,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		23.00000	20,000	20.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,741.00000	1,796,000	20.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		80.00000	71,000	15.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		798.00000	847,000	15.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		416.00000	372,000	12.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		134.00000	148,000	12.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,290.00000	1,232,000	14.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		8.00000	8,000	14.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		24.00000	21,000	19.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,692.00000	1,747,000	19.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		87.00000	76,000	15.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		755.00000	802,000	15.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,339.00000	1,281,000	14.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		7.00000	7,000	14.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	33.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		7,018.00000	7,076,000	33.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	30.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		6,018.00000	6,076,000	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	16.25	Call		0.00000	0,000	27.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		5,018.00000	5,076,000	27.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		1.00000	1,000	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		4,019.00000	4,077,000	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		28.00000	25,000	19.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,546.00000	1,601,000	19.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		109.00000	96,000	15.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		627.00000	672,000	15.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		560.00000	512,000	12.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		78.00000	88,000	12.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,488.00000	1,429,000	15.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		6.00000	5,000	15.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		7.00000	6,000	21.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,525.00000	2,582,000	21.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	32.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,768.00000	6,826,000	32.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	29.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,768.00000	5,826,000	29.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	26.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,768.00000	4,826,000	26.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		1.00000	1,000	23.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,769.00000	3,827,000	23.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		12.00000	10,000	21.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,230.00000	2,286,000	21.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	31.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,518.00000	6,576,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	28.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,518.00000	5,576,000	28.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,518.00000	4,576,000	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		2.00000	1,000	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,520.00000	3,577,000	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		17.00000	14,000	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		2,035.00000	2,090,000	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	30.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,318.00000	6,376,000	30.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		206.00000	183,000	13.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		324.00000	359,000	13.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		903.00000	849,000	13.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		21.00000	25,000	13.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,885.00000	1,826,000	17.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		3.00000	2,000	17.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	30.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,168.00000	6,226,000	30.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,168.00000	5,226,000	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		3.00000	2,000	22.76	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,171.00000	3,228,000	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		190.00000	169,000	13.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		358.00000	395,000	13.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		858.00000	804,000	13.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		26.00000	30,000	13.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	27.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,268.00000	5,326,000	27.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	0,000	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,269.00000	4,326,000	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		2.00000	2,000	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,270.00000	3,328,000	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		11.00000	9,000	21.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,279.00000	2,335,000	21.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		38.00000	33,000	18.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,306.00000	1,359,000	18.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		162.00000	143,000	14.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		430.00000	469,000	14.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		768.00000	716,000	13.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		36.00000	42,000	13.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,736.00000	1,677,000	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		4.00000	3,000	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,668.00000	8,726,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	33.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,168.00000	7,226,000	33.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	28.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,668.00000	5,726,000	28.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		1.00000	1,000	24.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,169.00000	4,227,000	24.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		6.00000	5,000	22.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,674.00000	2,731,000	22.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		43.00000	38,000	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,211.00000	1,264,000	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		450.00000	405,000	12.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		118.00000	131,000	12.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,835.00000	1,777,000	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		3.00000	3,000	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,333.00000	3,274,000	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		5.00000	4,000	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,773.00000	2,830,000	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,918.00000	8,976,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,418.00000	7,476,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	29.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,918.00000	5,976,000	29.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	0,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,419.00000	4,476,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		4.00000	3,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,922.00000	2,979,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		32.00000	28,000	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,450.00000	1,504,000	18.86	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	11.15	Call		294.00000	255,000	12.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		212.00000	231,000	12.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,587.00000	1,528,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		5.00000	4,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,083.00000	3,024,000	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	0,000	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,368.00000	9,426,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	35.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,868.00000	7,926,000	35.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	31.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,368.00000	6,426,000	31.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	26.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,868.00000	4,926,000	26.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		2.00000	2,000	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,370.00000	3,428,000	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		20.00000	17,000	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,888.00000	1,943,000	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		138.00000	122,000	14.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		506.00000	548,000	14.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,143.00000	1,085,000	13.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		11.00000	11,000	13.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,633.00000	2,574,000	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1.00000	0,000	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	33.32	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	14/06/2010	Foreign Exchange Future	18.30	Put		7,068.00000	7,126,000	33.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	30.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,068.00000	6,126,000	30.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		5,068.00000	5,126,000	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		1.00000	1,000	24.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,069.00000	4,127,000	24.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		3.00000	2,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		3,071.00000	3,128,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		7.00000	5,000	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,575.00000	2,631,000	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		16.00000	13,000	21.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,084.00000	2,139,000	21.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		27.00000	23,000	19.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,595.00000	1,649,000	19.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		49.00000	43,000	17.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,117.00000	1,169,000	17.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		4.00000	3,000	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,872.00000	2,929,000	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	33.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,118.00000	7,176,000	33.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	30.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,118.00000	6,176,000	30.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,118.00000	5,176,000	27.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		1.00000	1,000	24.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,119.00000	4,177,000	24.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		6.00000	5,000	21.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,624.00000	2,681,000	21.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		14.00000	12,000	21.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,132.00000	2,188,000	21.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		25.00000	22,000	19.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,643.00000	1,698,000	19.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		46.00000	40,000	17.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,164.00000	1,216,000	17.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		5.00000	4,000	22.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,723.00000	2,780,000	22.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	30.82	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,268.00000	6,326,000	30.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		13.00000	11,000	21.31	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,181.00000	2,237,000	21.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		3.00000	2,000	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,121.00000	3,178,000	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,568.00000	9,626,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	34.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,568.00000	7,626,000	34.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	28.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,568.00000	5,626,000	28.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		1.00000	1,000	23.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,569.00000	3,627,000	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,433.00000	2,375,000	19.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1.00000	1,000	19.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,468.00000	9,526,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	34.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,468.00000	7,526,000	34.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	28.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,468.00000	5,526,000	28.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		2.00000	1,000	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,470.00000	3,527,000	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,533.00000	2,474,000	20.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1.00000	0,000	20.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,518.00000	9,576,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	34.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,518.00000	7,576,000	34.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,483.00000	2,424,000	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1.00000	0,000	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,768.00000	9,826,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	35.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,768.00000	7,826,000	35.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,234.00000	2,175,000	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		2.00000	1,000	18.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,868.00000	9,926,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	29.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,868.00000	5,926,000	29.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		1.00000	1,000	23.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,869.00000	3,927,000	23.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,134.00000	2,075,000	18.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		2.00000	1,000	18.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,818.00000	9,876,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	35.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,818.00000	7,876,000	35.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,184.00000	2,125,000	18.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		2.00000	1,000	18.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,918.00000	9,976,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,918.00000	7,976,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		1.00000	1,000	23.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,919.00000	3,977,000	23.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,084.00000	2,026,000	18.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		2.00000	2,000	18.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		10,068.00000	10,126,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	35.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,068.00000	8,126,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,935.00000	1,876,000	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		3.00000	2,000	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,118.00000	10,176,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,118.00000	8,176,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		10,018.00000	10,076,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		8,018.00000	8,076,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1,985.00000	1,926,000	17.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		3.00000	2,000	17.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,318.00000	9,376,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		2.00000	2,000	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,320.00000	3,378,000	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,683.00000	2,624,000	20.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1.00000	0,000	20.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,034.00000	1,976,000	18.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		2.00000	2,000	18.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,033.00000	2,974,000	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	0,000	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,183.00000	3,124,000	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	0,000	21.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		2,983.00000	2,924,000	21.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	0,000	21.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,618.00000	9,676,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	35.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,618.00000	7,676,000	35.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	28.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,618.00000	5,676,000	28.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		1.00000	1,000	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,619.00000	3,677,000	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,383.00000	2,325,000	19.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1.00000	1,000	19.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,418.00000	9,476,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		2.00000	1,000	23.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,420.00000	3,477,000	23.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,583.00000	2,524,000	20.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1.00000	0,000	20.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,883.00000	2,824,000	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	0,000	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,168.00000	9,226,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,833.00000	2,774,000	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	0,000	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	35.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,668.00000	9,726,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	35.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,668.00000	7,726,000	35.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		1.00000	1,000	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,669.00000	3,727,000	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,333.00000	2,275,000	19.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1.00000	1,000	19.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,268.00000	10,326,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,268.00000	8,326,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,718.00000	9,776,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	35.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,718.00000	7,776,000	35.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	29.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,718.00000	5,776,000	29.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		1.00000	1,000	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,719.00000	3,777,000	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,284.00000	2,225,000	19.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		2.00000	1,000	19.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,968.00000	10,026,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,968.00000	8,026,000	35.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/09/2010			11.34580	11.40490		13.71	0.00	0	2,795.00
£ / R	On	13/09/2010	12.80	Call		133.00000	117,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.80	Put		1,528.00000	1,571,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.70	Call		149.00000	132,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.70	Put		1,444.00000	1,486,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.75	Call		141.00000	124,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.75	Put		1,486.00000	1,528,000	18.00	0.00	0	0.00
£ / R	On	13/12/2010			11.51690	11.57600		14.50	0.00	0	8.00
¥ / R	On	14/06/2010			0.07840	0.07840		20.09	0.00	0	1,364.00
¥ / R	On	14/06/2010	0.08	Call		212.00000	202,000	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.08	Put		372.00000	362,000	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Call		37.00000	32,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Put		1,197.00000	1,192,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Call		862.00000	859,000	18.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Put		22.00000	19,000	18.00	0.00	0	0.00
¥ / R	On	13/09/2010			0.07970	0.07970		24.55	0.00	0	0.00
¥ / R	On	13/09/2010	0.08	Call		357.00000	350,000	23.00	0.00	0	0.00
¥ / R	On	13/09/2010	0.08	Put		677.00000	670,000	23.00	0.00	0	0.00
€ / R	On	14/06/2010			9.84280	9.96250		11.00	1,505,948.40	153	27,254.00
€ / R	On	14/06/2010	12.10	Call		2.00000	1,000	17.80	0.00	0	0.00
€ / R	On	14/06/2010	12.10	Put		2,140.00000	2,258,000	17.80	0.00	0	0.00
€ / R	On	14/06/2010	11.90	Call		2.00000	1,000	17.13	0.00	0	0.00
€ / R	On	14/06/2010	11.90	Put		1,940.00000	2,058,000	17.13	0.00	0	0.00
€ / R	On	14/06/2010	12.00	Call		2.00000	1,000	17.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		2,040.00000	2,158,000	17.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,338.00000	9,457,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	30.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,338.00000	7,457,000	30.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	27.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,338.00000	5,457,000	27.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	21.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,338.00000	3,457,000	21.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		8.00000	5,000	15.32	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,346.00000	1,462,000	15.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		90.00000	60,000	12.34	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		428.00000	517,000	12.34	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		688.00000	578,000	11.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		26.00000	35,000	11.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,664.00000	1,544,000	15.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		2.00000	1,000	15.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,663.00000	2,543,000	18.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		1.00000	0,000	18.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,638.00000	9,757,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	30.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,638.00000	7,757,000	30.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	28.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,638.00000	5,757,000	28.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	22.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,638.00000	3,757,000	22.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		4.00000	3,000	16.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,642.00000	1,760,000	16.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		43.00000	27,000	13.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		681.00000	784,000	13.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		434.00000	338,000	11.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		72.00000	95,000	11.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,365.00000	1,245,000	14.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		3.00000	2,000	14.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,363.00000	2,243,000	18.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		1.00000	0,000	18.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,738.00000	9,857,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	31.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,738.00000	7,857,000	31.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	28.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,738.00000	5,857,000	28.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	23.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,738.00000	3,857,000	23.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		4.00000	2,000	16.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,742.00000	1,859,000	16.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		34.00000	21,000	13.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		772.00000	878,000	13.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		359.00000	271,000	11.26	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	9.70	Put		97.00000	128,000	11.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,266.00000	1,146,000	13.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		4.00000	3,000	13.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,263.00000	2,143,000	18.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		1.00000	0,000	18.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,388.00000	9,507,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	30.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,388.00000	7,507,000	30.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	27.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,388.00000	5,507,000	27.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	21.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,388.00000	3,507,000	21.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		7.00000	4,000	15.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,395.00000	1,511,000	15.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		79.00000	53,000	12.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		467.00000	560,000	12.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		643.00000	534,000	11.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		31.00000	41,000	11.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,614.00000	1,494,000	15.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		2.00000	1,000	15.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,613.00000	2,493,000	18.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		1.00000	0,000	18.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,438.00000	9,557,000	31.17	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	17.40	Call		0.00000	0,000	30.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,438.00000	7,557,000	30.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	27.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,438.00000	5,557,000	27.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	22.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,438.00000	3,557,000	22.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		7.00000	4,000	15.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,445.00000	1,561,000	15.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		70.00000	46,000	12.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		508.00000	603,000	12.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		599.00000	492,000	11.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		37.00000	49,000	11.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,564.00000	1,444,000	15.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	1,000	15.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,563.00000	2,443,000	18.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		1.00000	0,000	18.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,588.00000	9,707,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	30.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,588.00000	7,707,000	30.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	28.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,588.00000	5,707,000	28.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	22.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,588.00000	3,707,000	22.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		5.00000	3,000	16.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,593.00000	1,710,000	16.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		49.00000	31,000	13.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		637.00000	738,000	13.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		473.00000	374,000	11.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		61.00000	81,000	11.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,415.00000	1,295,000	14.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		3.00000	2,000	14.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,413.00000	2,293,000	18.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		1.00000	0,000	18.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,488.00000	9,607,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	30.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,488.00000	7,607,000	30.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,488.00000	5,607,000	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	22.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,488.00000	3,607,000	22.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		6.00000	3,000	15.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,494.00000	1,610,000	15.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		62.00000	41,000	12.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		550.00000	648,000	12.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		556.00000	452,000	11.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		44.00000	59,000	11.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,514.00000	1,395,000	14.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		2.00000	2,000	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	14/06/2010	Foreign Exchange Future	7.45	Call		2,513.00000	2,393,000	18.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		1.00000	0,000	18.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,538.00000	9,657,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	30.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,538.00000	7,657,000	30.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	28.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,538.00000	5,657,000	28.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	22.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,538.00000	3,657,000	22.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		5.00000	3,000	15.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,543.00000	1,660,000	15.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		55.00000	36,000	12.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		593.00000	693,000	12.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		514.00000	412,000	11.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		52.00000	69,000	11.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,464.00000	1,345,000	14.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		2.00000	2,000	14.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,463.00000	2,343,000	18.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		1.00000	0,000	18.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,888.00000	10,007,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,888.00000	8,007,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	29.03	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		5,888.00000	6,007,000	29.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	23.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,888.00000	4,007,000	23.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		3.00000	2,000	16.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,891.00000	2,009,000	16.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		23.00000	15,000	13.98	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		911.00000	1,022,000	13.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		260.00000	184,000	11.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		148.00000	191,000	11.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,117.00000	998,000	12.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		5.00000	5,000	12.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,113.00000	1,993,000	17.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		1.00000	0,000	17.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,838.00000	9,957,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	31.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,838.00000	7,957,000	31.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	28.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,838.00000	5,957,000	28.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	23.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,838.00000	3,957,000	23.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		3.00000	2,000	16.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,841.00000	1,959,000	16.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		26.00000	16,000	13.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		864.00000	973,000	13.83	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	9.80	Call		291.00000	211,000	11.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		129.00000	168,000	11.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,167.00000	1,048,000	13.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		5.00000	5,000	13.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,163.00000	2,043,000	17.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		1.00000	0,000	17.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,938.00000	10,057,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,938.00000	8,057,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	29.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,938.00000	6,057,000	29.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	23.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,938.00000	4,057,000	23.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		21.00000	13,000	14.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		959.00000	1,070,000	14.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		230.00000	164,000	11.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		168.00000	221,000	11.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,068.00000	950,000	12.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		6.00000	7,000	12.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,063.00000	1,943,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,988.00000	10,107,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	31.17	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	17.95	Put		7,988.00000	8,107,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	29.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,988.00000	6,107,000	29.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	23.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,988.00000	4,107,000	23.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		2.00000	1,000	17.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,990.00000	2,108,000	17.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		18.00000	11,000	14.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		1,006.00000	1,118,000	14.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		203.00000	145,000	11.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		191.00000	252,000	11.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,019.00000	901,000	12.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		7.00000	8,000	12.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,013.00000	1,893,000	17.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		1.00000	0,000	17.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,788.00000	9,907,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	31.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,788.00000	7,907,000	31.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	28.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,788.00000	5,907,000	28.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	23.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,788.00000	3,907,000	23.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		3.00000	2,000	16.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,791.00000	1,909,000	16.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		30.00000	19,000	13.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		818.00000	926,000	13.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		324.00000	240,000	11.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		112.00000	147,000	11.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,216.00000	1,097,000	13.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		4.00000	4,000	13.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,213.00000	2,093,000	18.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		1.00000	0,000	18.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		10,038.00000	10,157,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		8,038.00000	8,157,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	29.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		6,038.00000	6,157,000	29.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	24.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		4,038.00000	4,157,000	24.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		16.00000	10,000	14.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,054.00000	1,167,000	14.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		181.00000	128,000	11.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		219.00000	285,000	11.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		970.00000	853,000	12.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		8.00000	10,000	12.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,963.00000	1,843,000	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		1.00000	0,000	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	31.17	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	20.15	Put		10,188.00000	10,307,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,188.00000	8,307,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	29.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,188.00000	6,307,000	29.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	24.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,188.00000	4,307,000	24.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		2.00000	1,000	17.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,190.00000	2,308,000	17.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		12.00000	7,000	14.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,200.00000	1,314,000	14.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		128.00000	88,000	11.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		316.00000	395,000	11.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		827.00000	712,000	12.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		15.00000	19,000	12.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,813.00000	1,694,000	16.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	16.32	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.99780	10.11940		12.23	0.00	0	4,740.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		67.00000	51,000	17.28	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,613.00000	1,718,000	17.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.15030	10.27430		12.91	0.00	0	1,971.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,926.00000	10,050,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		2.00000	1,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,928.00000	8,051,000	23.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		4.00000	3,000	21.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,930.00000	6,053,000	21.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		39.00000	24,000	21.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,965.00000	4,074,000	21.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		116.00000	91,000	18.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,042.00000	2,141,000	18.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		217.00000	179,000	15.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,143.00000	1,229,000	15.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		485.00000	414,000	13.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		411.00000	464,000	13.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,146.00000	1,024,000	11.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		72.00000	74,000	11.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,088.00000	1,964,000	13.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		14.00000	14,000	13.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		126.00000	100,000	17.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,902.00000	2,000,000	17.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,976.00000	10,100,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		2.00000	1,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,978.00000	8,101,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		4.00000	3,000	21.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,980.00000	6,103,000	21.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		38.00000	23,000	21.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,014.00000	4,123,000	21.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		113.00000	88,000	18.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,089.00000	2,188,000	18.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		209.00000	172,000	15.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,185.00000	1,272,000	15.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		461.00000	396,000	13.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		437.00000	496,000	13.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,102.00000	984,000	11.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		78.00000	84,000	11.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,039.00000	1,915,000	13.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		15.00000	15,000	13.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,676.00000	10,800,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		1.00000	0,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,677.00000	8,800,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		3.00000	2,000	22.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,679.00000	6,802,000	22.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		18.00000	11,000	21.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,694.00000	4,811,000	21.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		73.00000	53,000	19.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,749.00000	2,853,000	19.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		133.00000	107,000	17.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,809.00000	1,907,000	17.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		261.00000	218,000	15.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		937.00000	1,018,000	15.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		614.00000	527,000	12.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		290.00000	327,000	12.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,373.00000	1,247,000	12.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		49.00000	47,000	12.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,576.00000	10,700,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,577.00000	8,701,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		3.00000	2,000	21.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,579.00000	6,702,000	21.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		20.00000	12,000	21.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,596.00000	4,712,000	21.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		77.00000	57,000	19.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,653.00000	2,757,000	19.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		141.00000	113,000	17.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,717.00000	1,813,000	17.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		282.00000	236,000	14.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		858.00000	936,000	14.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		673.00000	580,000	12.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		249.00000	280,000	12.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,465.00000	1,340,000	12.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		41.00000	40,000	12.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,726.00000	9,850,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		2.00000	1,000	23.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,728.00000	7,851,000	23.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		5.00000	3,000	21.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,731.00000	5,853,000	21.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		43.00000	28,000	21.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,769.00000	3,878,000	21.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		129.00000	103,000	17.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,855.00000	1,953,000	17.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		251.00000	209,000	15.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		977.00000	1,059,000	15.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		587.00000	502,000	12.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		313.00000	352,000	12.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,327.00000	1,201,000	11.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		53.00000	51,000	11.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,285.00000	2,160,000	14.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		11.00000	10,000	14.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,826.00000	9,950,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		2.00000	1,000	23.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,828.00000	7,951,000	23.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		4.00000	3,000	21.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,830.00000	5,953,000	21.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		41.00000	26,000	21.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,867.00000	3,976,000	21.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		122.00000	97,000	18.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,948.00000	2,047,000	18.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		233.00000	193,000	15.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,059.00000	1,143,000	15.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		534.00000	455,000	12.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		360.00000	405,000	12.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,236.00000	1,110,000	11.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		62.00000	60,000	11.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,187.00000	2,062,000	14.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		13.00000	12,000	14.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,126.00000	10,250,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,127.00000	8,251,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		3.00000	2,000	21.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,129.00000	6,252,000	21.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		33.00000	20,000	21.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,159.00000	4,270,000	21.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		102.00000	78,000	18.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,228.00000	2,328,000	18.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		188.00000	154,000	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,314.00000	1,404,000	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		406.00000	347,000	13.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		532.00000	597,000	13.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		983.00000	870,000	11.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		109.00000	120,000	11.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,894.00000	1,769,000	13.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		20.00000	19,000	13.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	23.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,276.00000	10,400,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,277.00000	8,401,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		3.00000	2,000	21.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,279.00000	6,402,000	21.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		28.00000	17,000	21.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,304.00000	4,417,000	21.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		93.00000	70,000	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,369.00000	2,470,000	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		170.00000	139,000	16.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,446.00000	1,539,000	16.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		359.00000	304,000	13.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		635.00000	704,000	13.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		871.00000	764,000	12.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		147.00000	164,000	12.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,749.00000	1,625,000	13.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		25.00000	25,000	13.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,576.00000	9,700,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		2.00000	1,000	23.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,578.00000	7,701,000	23.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		6.00000	4,000	21.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,582.00000	5,704,000	21.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		46.00000	30,000	20.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,622.00000	3,730,000	20.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,434.00000	2,309,000	15.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		10.00000	9,000	15.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,626.00000	9,750,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		2.00000	1,000	23.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,628.00000	7,751,000	23.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		6.00000	4,000	21.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,632.00000	5,754,000	21.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		45.00000	29,000	21.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,671.00000	3,779,000	21.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		137.00000	110,000	17.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,763.00000	1,860,000	17.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		271.00000	227,000	14.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		897.00000	977,000	14.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		643.00000	553,000	12.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		269.00000	303,000	12.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,419.00000	1,293,000	12.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		45.00000	43,000	12.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,384.00000	2,259,000	14.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		10.00000	9,000	14.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,676.00000	9,800,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		2.00000	1,000	23.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,678.00000	7,801,000	23.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		5.00000	4,000	21.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,681.00000	5,804,000	21.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		44.00000	29,000	21.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,720.00000	3,829,000	21.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,335.00000	2,210,000	14.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		11.00000	10,000	14.77	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			341.76100	344.14000			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			314.56100	316.49800			0.00	0	1,078.00
ALBI	On	05/08/2010	Index Future			314.64300	316.61900			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.74770	6.72280		11.37	10,418,448.80	1,544	9,652.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	40.71	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,877.00000	7,852,000	40.71	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	37.89	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,877.00000	5,852,000	37.89	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	30.94	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,877.00000	3,852,000	30.94	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	20.48	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,878.00000	1,853,000	20.48	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		210.00000	225,000	12.03	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		87.00000	77,000	12.03	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,124.00000	1,148,000	16.48	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	0,000	16.48	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,123.00000	2,148,000	21.35	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	21.35	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		3,123.00000	3,148,000	24.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	24.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		4,123.00000	4,148,000	15.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	15.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	40.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,827.00000	7,802,000	40.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	37.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,827.00000	5,802,000	37.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	30.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,827.00000	3,802,000	30.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		1.00000	1,000	20.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,828.00000	1,803,000	20.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		245.00000	262,000	12.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		72.00000	64,000	12.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,173.00000	1,198,000	16.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		0.00000	0,000	16.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,173.00000	2,198,000	21.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	21.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,173.00000	3,198,000	24.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	24.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,173.00000	4,198,000	15.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	15.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	40.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,777.00000	7,752,000	40.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	37.56	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,777.00000	5,752,000	37.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		0.00000	0,000	30.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,777.00000	3,752,000	30.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		1.00000	1,000	19.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,778.00000	1,753,000	19.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		282.00000	300,000	12.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		59.00000	52,000	12.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,223.00000	1,248,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		0.00000	0,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,223.00000	2,248,000	21.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	21.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,223.00000	3,248,000	23.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	23.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,223.00000	4,248,000	15.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	15.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		147.00000	160,000	11.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		124.00000	112,000	11.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	40.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		8,127.00000	8,102,000	40.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	38.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		6,127.00000	6,102,000	38.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	32.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		4,127.00000	4,102,000	32.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		1.00000	0,000	21.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		2,128.00000	2,102,000	21.75	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		91.00000	95,000	11.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		218.00000	197,000	11.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		876.00000	900,000	15.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		3.00000	2,000	15.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,873.00000	1,898,000	20.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	20.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,873.00000	2,898,000	25.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	25.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,873.00000	3,898,000	16.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	16.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	40.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		8,027.00000	8,002,000	40.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	38.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		6,027.00000	6,002,000	38.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	31.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		4,027.00000	4,002,000	31.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		1.00000	1,000	21.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		2,028.00000	2,003,000	21.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		126.00000	132,000	11.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		153.00000	134,000	11.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		975.00000	999,000	15.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		2.00000	1,000	15.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		1,973.00000	1,998,000	20.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	20.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		2,973.00000	2,998,000	26.34	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	26.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		3,973.00000	3,998,000	15.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	15.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	40.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,177.00000	8,152,000	40.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	38.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,177.00000	6,152,000	38.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	32.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,177.00000	4,152,000	32.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		0.00000	0,000	22.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,177.00000	2,152,000	22.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		77.00000	80,000	12.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		254.00000	232,000	12.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		827.00000	851,000	15.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		4.00000	3,000	15.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,823.00000	1,848,000	19.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	19.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,823.00000	2,848,000	25.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	25.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,823.00000	3,848,000	16.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	16.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	40.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		8,077.00000	8,052,000	40.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	38.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		6,077.00000	6,052,000	38.46	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	31.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		4,077.00000	4,052,000	31.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		1.00000	0,000	21.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		2,078.00000	2,052,000	21.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		107.00000	112,000	11.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		184.00000	164,000	11.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		925.00000	950,000	15.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		2.00000	2,000	15.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		1,923.00000	1,948,000	20.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	20.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		2,923.00000	2,948,000	26.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	26.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		3,923.00000	3,948,000	15.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	15.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	40.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,927.00000	7,902,000	40.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	38.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,927.00000	5,902,000	38.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	31.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,927.00000	3,902,000	31.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		1.00000	1,000	20.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,928.00000	1,903,000	20.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		177.00000	192,000	11.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		104.00000	94,000	11.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,074.00000	1,099,000	16.25	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	5.65	Put		1.00000	1,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,073.00000	2,098,000	21.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	21.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,073.00000	3,098,000	25.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	25.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,073.00000	4,098,000	15.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	15.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	40.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,427.00000	8,402,000	40.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	38.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,427.00000	6,402,000	38.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	33.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,427.00000	4,402,000	33.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	23.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,427.00000	2,402,000	23.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		34.00000	34,000	13.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		461.00000	436,000	13.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		586.00000	609,000	14.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		13.00000	11,000	14.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,573.00000	1,598,000	18.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	18.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,573.00000	2,598,000	23.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	23.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,573.00000	3,598,000	19.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	19.66	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	40.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,377.00000	8,352,000	40.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	38.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,377.00000	6,352,000	38.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	32.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,377.00000	4,352,000	32.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		0.00000	0,000	23.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,377.00000	2,352,000	23.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		40.00000	40,000	13.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		417.00000	392,000	13.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		633.00000	656,000	14.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		10.00000	8,000	14.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,623.00000	1,648,000	18.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	18.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,623.00000	2,648,000	24.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	24.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,623.00000	3,648,000	19.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	19.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	40.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,277.00000	8,252,000	40.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	38.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,277.00000	6,252,000	38.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	32.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,277.00000	4,252,000	32.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		0.00000	0,000	22.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Put		2,277.00000	2,252,000	22.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Call		55.00000	57,000	12.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		332.00000	309,000	12.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		729.00000	753,000	14.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		6.00000	5,000	14.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		1,723.00000	1,748,000	19.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	19.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,723.00000	2,748,000	24.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	24.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,723.00000	3,748,000	17.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	17.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	40.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,227.00000	8,202,000	40.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	38.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,227.00000	6,202,000	38.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	32.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,227.00000	4,202,000	32.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	22.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,227.00000	2,202,000	22.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		65.00000	67,000	12.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		292.00000	269,000	12.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		778.00000	802,000	14.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		5.00000	4,000	14.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,773.00000	1,798,000	19.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	19.53	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		2,773.00000	2,798,000	25.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	25.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,773.00000	3,798,000	17.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	17.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	40.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,477.00000	8,452,000	40.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	38.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,477.00000	6,452,000	38.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	33.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,477.00000	4,452,000	33.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		0.00000	0,000	23.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,477.00000	2,452,000	23.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		28.00000	28,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		505.00000	480,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		539.00000	562,000	13.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		16.00000	14,000	13.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,523.00000	1,548,000	18.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	0,000	18.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,523.00000	2,548,000	23.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	23.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,523.00000	3,548,000	20.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	20.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	40.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,327.00000	8,302,000	40.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	38.77	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,327.00000	6,302,000	38.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	32.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,327.00000	4,302,000	32.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,327.00000	2,302,000	22.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		47.00000	48,000	12.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		374.00000	350,000	12.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		681.00000	704,000	14.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		8.00000	6,000	14.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,673.00000	1,698,000	19.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		0.00000	0,000	19.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,673.00000	2,698,000	24.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	24.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,673.00000	3,698,000	18.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	18.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	40.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,527.00000	8,502,000	40.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	39.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,527.00000	6,502,000	39.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	33.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,527.00000	4,502,000	33.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		0.00000	0,000	23.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,527.00000	2,502,000	23.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		24.00000	24,000	13.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		551.00000	526,000	13.83	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		494.00000	515,000	13.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		21.00000	17,000	13.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,473.00000	1,498,000	18.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	18.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,473.00000	2,498,000	23.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	23.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,473.00000	3,498,000	20.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	20.77	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.78100	6.75480		13.19	0.00	0	4,490.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.80770	6.78310		13.75	0.00	0	300.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.39610	7.24230		10.02	295,844.00	40	95.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		104.00000	187,000	10.44	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		162.00000	91,000	10.44	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		87.00000	155,000	10.23	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		195.00000	109,000	10.23	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		124.00000	221,000	10.64	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		132.00000	75,000	10.64	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			8.13260	6.86180		13.84	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			137.30800	137.71000			0.00	0	2.00
GOVI On	06/05/2010	GOVI			316.04200	318.03700		6.80	0.00	0	324.00
GOVI On	06/05/2010	GOVI	309.80	Call		85,746.00000	67,287,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		3,376.00000	4,867,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			321.53000	323.56500		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		98,927.00000	83,402,000	6.57	0.00	0	0.00
GOVI	On	05/08/2010	GOVI	315.60	Put		19,277.00000	24,102,000	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			362.67400	362.71600			0.00	0	469.00
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			6.63000	6.66000			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.58000	6.58000			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.56000	6.57000			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.55000	6.54000			0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.55000	6.54000			0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/09/2010	Jibar Tradeable Future			6.57000	6.54000			0.00	0	1,000.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			6.66000	6.66000			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.91000	6.91000			0.00	0	5,000.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			7.24000	7.24000			0.00	0	5,000.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			7.56000	7.56000			0.00	0	3,500.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			7.86000	7.87000			0.00	0	7,500.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.95000	7.95000			0.00	0	0.00
JN02	On 06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	06/05/2010	Index Future			306.13300	307.95500			0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.03100	6.92100		1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		748.00000	607,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		2.00000	3,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		811.00000	670,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		1.00000	2,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		685.00000	545,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		3.00000	5,000	1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			7.97600	7.86600		3.50	0.00	0	6,105.00
R157	On	06/05/2010	Bond Future	8.50	Call		3,087.00000	2,551,000	3.62	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		6.00000	12,000	3.62	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Call		937.00000	564,000	3.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Put		278.00000	446,000	3.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	7.90	Call		631.00000	337,000	3.48	0.00	0	10.00
R157	On	06/05/2010	Bond Future	7.90	Put		463.00000	711,000	3.48	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.05300	7.93500		3.75	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,897.00000	3,393,000	3.92	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		135.00000	185,000	3.92	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,910.00000	2,452,000	3.87	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		286.00000	382,000	3.87	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		4,944.00000	4,414,000	3.96	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		58.00000	82,000	3.96	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R157	On	05/08/2010	Bond Future	8.25	Put		552.00000	715,000	3.81	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		2,024.00000	1,633,000	3.81	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.07000	7.94400		4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		3,055.00000	2,631,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		587.00000	728,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		3,218.00000	2,784,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		531.00000	662,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,895.00000	2,482,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		646.00000	798,000	4.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			8.81200	8.70300		7.75	0.00	0	18,696.00
R186	On	06/05/2010	Bond Future	9.00	Call		3,080.00000	2,182,000	7.91	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		252.00000	404,000	7.91	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.87500	8.76200		9.25	257,295,741.74	2,231	2,231.00
R186	On	05/08/2010	Bond Future	9.25	Call		5,400.00000	4,558,000	9.41	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		875.00000	1,105,000	9.41	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		2,438.00000	1,886,000	9.14	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		2,553.00000	3,073,000	9.14	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		9,132.00000	8,135,000	9.76	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		242.00000	317,000	9.76	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		11,095.00000	10,062,000	9.95	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		120.00000	159,000	9.95	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			8.90600	8.78900		9.50	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		6,091.00000	5,313,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		1,857.00000	2,176,000	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		6,392.00000	5,595,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1,712.00000	2,013,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		5,796.00000	5,038,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,010.00000	2,349,000	10.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			7.95900	7.84900		3.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		2,499.00000	2,076,000	3.37	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		4.00000	8,000	3.37	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.04400	7.92600		3.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		3,931.00000	3,517,000	4.01	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		54.00000	75,000	4.01	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.05900	7.93200		3.75	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,513.00000	2,183,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		540.00000	655,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,638.00000	2,301,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		494.00000	602,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,390.00000	2,068,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		589.00000	712,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.50700	8.37700		5.00	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		3,295.00000	2,610,000	5.20	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		12.00000	23,000	5.20	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.58700	8.45200		5.75	0.00	0	1,607.00
R203	On	05/08/2010	Bond Future	9.25	Call		4,287.00000	3,670,000	6.07	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		228.00000	313,000	6.07	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.62500	8.48200		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		4,315.00000	3,733,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		509.00000	650,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		4,509.00000	3,915,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		462.00000	591,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		4,126.00000	3,554,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		562.00000	713,000	6.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.56700	8.45800		5.50	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		3,170.00000	2,544,000	5.72	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		26.00000	43,000	5.72	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Call		5,930.00000	5,287,000	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		564.00000	846,000	5.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		812.00000	451,000	5.50	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.64300	8.52900		6.75	108,225,689.12	1,112	1,112.00
R204	On	05/08/2010	Bond Future	9.25	Call		4,363.00000	3,796,000	6.99	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		310.00000	399,000	6.99	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.67700	8.55800		6.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		4,539.00000	4,014,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		729.00000	873,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		4,743.00000	4,209,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		665.00000	800,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		4,338.00000	3,824,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		797.00000	952,000	7.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			7.96600	7.85600		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		2,745.00000	2,402,000	2.89	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		1.00000	0,000	2.89	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.07100	7.95200		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		3,044.00000	2,712,000	3.14	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		36.00000	51,000	3.14	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.08900	7.95800		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,843.00000	1,577,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		370.00000	462,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,943.00000	1,671,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		335.00000	422,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,746.00000	1,487,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		407.00000	507,000	3.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.67600	8.55700		6.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		4,134.00000	3,414,000	6.49	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		8.00000	14,000	6.49	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.75100	8.62700		7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		5,272.00000	4,605,000	7.90	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		223.00000	296,000	7.90	0.00	0	0.00
R207	On	04/11/2010	Bond Future			8.78400	8.65500		7.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		4,369.00000	3,805,000	8.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		949.00000	1,140,000	8.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		4,572.00000	3,996,000	8.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		872.00000	1,052,000	8.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		4,170.00000	3,618,000	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		1,031.00000	1,234,000	8.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future			8.75400	8.63400		6.75	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		3,817.00000	3,071,000	7.04	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		14.00000	27,000	7.04	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.82200	8.69900		8.00	0.00	0	1,249.00
R208	On	05/08/2010	Bond Future	9.50	Call		5,099.00000	4,425,000	8.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		284.00000	373,000	8.45	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.85700	8.72900		8.25	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		4,032.00000	3,456,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		907.00000	1,113,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		4,243.00000	3,653,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		826.00000	1,017,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,826.00000	3,265,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		994.00000	1,215,000	8.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.81700	8.70700		10.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		316.00000	119,000	9.88	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		2,026.00000	2,712,000	9.88	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.86400	8.75200		11.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		2,083.00000	1,616,000	11.61	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,099.00000	2,523,000	11.61	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.88900	8.77300		12.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,943.00000	3,367,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,164.00000	2,506,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		4,167.00000	3,573,000	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		2,005.00000	2,329,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		3,725.00000	3,168,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,331.00000	2,693,000	13.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			312.16900	314.12800			0.00	0	100.00

Total for Derivatives : **687,385,733.26** **47,133** **749,308.00**

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.01000	6.90000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.95000	7.84000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.79000	8.68000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.93500	7.82500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.48000	8.34000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.53500	8.41500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.93500	7.82500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.65000	8.53000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.72500	8.62000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.79500	8.68000			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:							687,385,733.26	47,133	749,308.00