



Daily MTM Report

Daily summary for: 14/04/2010

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			7.41210	7.38440		13.31	113,953,625.40	15,374	264,365.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		7.00000	8,000	17.13	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		1,023.00000	996,000	17.13	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,766.00000	8,738,000	38.43	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	36.79	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,766.00000	6,738,000	36.79	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,234.00000	3,262,000	21.43	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	21.43	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,816.00000	8,788,000	38.43	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	36.86	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,816.00000	6,788,000	36.86	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,184.00000	3,212,000	20.69	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	20.69	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	38.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,916.00000	8,888,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,216.00000	9,188,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,416.00000	9,388,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	37.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,416.00000	7,388,000	37.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	27.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,416.00000	3,388,000	27.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,366.00000	9,338,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	37.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,366.00000	7,338,000	37.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	27.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,366.00000	3,338,000	27.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,635.00000	1,662,000	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		1.00000	0,000	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,634.00000	2,662,000	19.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	19.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,316.00000	9,288,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	37.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,316.00000	7,288,000	37.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		9,116.00000	9,088,000	38.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		9,166.00000	9,138,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		9,066.00000	9,038,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	37.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		7,066.00000	7,038,000	37.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		135.00000	145,000	13.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		201.00000	183,000	13.50	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		938.00000	965,000	15.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		4.00000	3,000	15.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		1,934.00000	1,962,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		2,934.00000	2,962,000	17.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	17.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,966.00000	8,938,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	37.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,966.00000	6,938,000	37.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,036.00000	1,064,000	16.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		2.00000	2,000	16.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,034.00000	2,062,000	21.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	21.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,034.00000	3,062,000	18.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	18.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	38.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,866.00000	8,838,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		242.00000	258,000	13.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		108.00000	96,000	13.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,136.00000	1,163,000	16.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		2.00000	1,000	16.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,134.00000	3,162,000	19.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	19.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	36.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,916.00000	6,888,000	36.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,416.00000	5,388,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		10.00000	11,000	16.75	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		926.00000	899,000	16.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		210.00000	225,000	13.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		126.00000	113,000	13.59	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,086.00000	1,113,000	16.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		2.00000	1,000	16.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,084.00000	2,112,000	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,084.00000	3,112,000	19.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	19.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		6.00000	7,000	17.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1,072.00000	1,045,000	17.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3.00000	3,000	18.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,369.00000	1,341,000	18.47	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	14.60	Call		0.00000	0,000	37.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,216.00000	7,188,000	37.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		7,166.00000	7,138,000	37.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	30.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		4,166.00000	4,138,000	30.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	37.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		7,116.00000	7,088,000	37.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3.00000	3,000	18.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,319.00000	1,291,000	18.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		696.00000	722,000	15.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		12.00000	10,000	15.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,685.00000	1,712,000	19.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		1.00000	0,000	19.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,684.00000	2,712,000	18.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	18.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		6.00000	6,000	17.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,122.00000	1,094,000	17.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		117.00000	126,000	13.69	0.00	0	7,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		233.00000	214,000	13.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		1,884.00000	1,912,000	20.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	20.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		2,884.00000	2,912,000	18.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	18.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	34.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,666.00000	5,638,000	34.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	31.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,666.00000	4,638,000	31.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,666.00000	3,638,000	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		5.00000	5,000	17.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,171.00000	1,143,000	17.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		101.00000	109,000	13.88	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		267.00000	247,000	13.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		840.00000	867,000	15.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		6.00000	5,000	15.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		1,834.00000	1,862,000	20.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	20.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		2,834.00000	2,862,000	18.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	18.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	34.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,716.00000	5,688,000	34.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	32.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,716.00000	4,688,000	32.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	28.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,716.00000	3,688,000	28.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		4.00000	5,000	17.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,220.00000	1,193,000	17.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		792.00000	818,000	15.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		8.00000	6,000	15.55	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	14/06/2010	Foreign Exchange Future	5.60	Call		1,784.00000	1,812,000	20.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	20.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,784.00000	2,812,000	18.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	18.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	35.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,766.00000	5,738,000	35.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	28.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,766.00000	3,738,000	28.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		4.00000	4,000	18.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,270.00000	1,242,000	18.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		744.00000	770,000	15.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		10.00000	8,000	15.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,734.00000	1,762,000	20.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	20.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,734.00000	2,762,000	18.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	18.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	35.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,916.00000	5,888,000	35.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	32.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,916.00000	4,888,000	32.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	29.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,916.00000	3,888,000	29.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2.00000	3,000	18.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,418.00000	1,391,000	18.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		47.00000	52,000	14.84	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		463.00000	440,000	14.84	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		603.00000	628,000	14.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		19.00000	16,000	14.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,585.00000	1,612,000	19.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		1.00000	0,000	19.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,584.00000	2,612,000	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		41.00000	44,000	15.03	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		507.00000	482,000	15.03	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		558.00000	582,000	14.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		24.00000	20,000	14.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,535.00000	1,562,000	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		1.00000	0,000	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,534.00000	2,562,000	19.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	19.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	35.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		6,016.00000	5,988,000	35.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		4,016.00000	3,988,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2.00000	2,000	19.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,518.00000	1,490,000	19.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		35.00000	38,000	15.22	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		551.00000	526,000	15.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		513.00000	537,000	14.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		29.00000	25,000	14.71	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	14/06/2010	Foreign Exchange Future	5.90	Call		1,485.00000	1,512,000	18.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		1.00000	0,000	18.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,484.00000	2,512,000	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	35.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		6,116.00000	6,088,000	35.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	30.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		4,116.00000	4,088,000	30.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	36.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,316.00000	6,288,000	36.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	33.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,316.00000	5,288,000	33.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	30.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,316.00000	4,288,000	30.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	26.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,316.00000	3,288,000	26.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	36.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,266.00000	6,238,000	36.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	33.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,266.00000	5,238,000	33.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,266.00000	4,238,000	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		310.00000	329,000	14.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		76.00000	67,000	14.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,235.00000	1,263,000	17.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		1.00000	1,000	17.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,234.00000	2,262,000	20.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	20.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	36.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,216.00000	6,188,000	36.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,216.00000	4,188,000	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	26.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,216.00000	3,188,000	26.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	19.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,717.00000	1,689,000	19.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		19.00000	20,000	15.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		735.00000	708,000	15.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		348.00000	368,000	14.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		64.00000	56,000	14.15	0.00	0	3,950.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,285.00000	1,313,000	17.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		1.00000	1,000	17.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,284.00000	2,312,000	20.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	20.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	35.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		6,066.00000	6,038,000	35.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	30.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		4,066.00000	4,038,000	30.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		30.00000	32,000	15.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		596.00000	570,000	15.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		470.00000	493,000	14.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		36.00000	31,000	14.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,435.00000	1,462,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		1.00000	0,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,434.00000	2,462,000	19.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	19.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	35.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,966.00000	5,938,000	35.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	32.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,966.00000	4,938,000	32.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	29.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,966.00000	3,938,000	29.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2.00000	2,000	19.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,568.00000	1,540,000	19.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2.00000	2,000	18.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,468.00000	1,440,000	18.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	34.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,616.00000	5,588,000	34.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	31.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,616.00000	4,588,000	31.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1.00000	2,000	19.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,617.00000	1,590,000	19.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		428.00000	450,000	14.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		44.00000	38,000	14.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,385.00000	1,412,000	18.26	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	6.00	Put		1.00000	0,000	18.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	35.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,816.00000	5,788,000	35.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	29.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,816.00000	3,788,000	29.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1.00000	1,000	20.19	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,817.00000	1,789,000	20.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		275.00000	293,000	13.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		91.00000	81,000	13.87	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,185.00000	1,213,000	17.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		1.00000	1,000	17.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,184.00000	2,212,000	20.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	20.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	31.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,466.00000	4,438,000	31.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1.00000	1,000	20.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,867.00000	1,839,000	20.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,667.00000	1,639,000	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		181.00000	195,000	13.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		147.00000	133,000	13.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		8,116.00000	8,088,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	36.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,616.00000	6,588,000	36.59	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	12.50	Call		0.00000	0,000	33.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		5,116.00000	5,088,000	33.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	28.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,616.00000	3,588,000	28.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		889.00000	916,000	15.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		5.00000	4,000	15.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,384.00000	2,412,000	19.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	19.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		3,884.00000	3,912,000	31.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	31.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,366.00000	8,338,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	36.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,866.00000	6,838,000	36.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,866.00000	3,838,000	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		12.00000	13,000	16.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		878.00000	851,000	16.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		649.00000	675,000	15.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		15.00000	13,000	15.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,134.00000	2,162,000	20.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	20.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,634.00000	3,662,000	27.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	27.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1.00000	1,000	20.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,917.00000	1,889,000	20.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		87.00000	94,000	14.07	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		303.00000	282,000	14.07	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	32.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,866.00000	4,838,000	32.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	31.56	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,516.00000	4,488,000	31.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	19.99	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,767.00000	1,739,000	19.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1.00000	1,000	20.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,967.00000	1,939,000	20.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		75.00000	81,000	14.27	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		341.00000	319,000	14.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	32.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,816.00000	4,788,000	32.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	21.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,216.00000	2,188,000	21.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	21.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		2,116.00000	2,088,000	21.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		64.00000	70,000	14.46	0.00	0	17,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		380.00000	358,000	14.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	22.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,266.00000	2,238,000	22.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	21.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,166.00000	2,138,000	21.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1.00000	1,000	21.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		2,067.00000	2,039,000	21.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		55.00000	60,000	14.65	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		421.00000	398,000	14.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	33.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		5,166.00000	5,138,000	33.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		16.00000	17,000	16.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		782.00000	755,000	16.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	33.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,366.00000	5,338,000	33.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,266.00000	3,238,000	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	26.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,166.00000	3,138,000	26.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	25.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		3,066.00000	3,038,000	25.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		9.00000	9,000	16.94	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		975.00000	947,000	16.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	33.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,216.00000	5,188,000	33.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	26.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		3,116.00000	3,088,000	26.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	25.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		3,016.00000	2,988,000	25.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		14.00000	15,000	16.37	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		830.00000	803,000	16.37	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	33.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		5,066.00000	5,038,000	33.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	25.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,966.00000	2,938,000	25.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	24.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,866.00000	2,838,000	24.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	24.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,766.00000	2,738,000	24.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	23.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,666.00000	2,638,000	23.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	23.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,566.00000	2,538,000	23.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	23.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,466.00000	2,438,000	23.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	22.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,366.00000	2,338,000	22.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		22.00000	24,000	15.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		688.00000	662,000	15.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	32.27	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,766.00000	4,738,000	32.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1.00000	1,000	20.95	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		2,017.00000	1,989,000	20.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	32.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		5,016.00000	4,988,000	32.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	25.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,916.00000	2,888,000	25.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	24.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,816.00000	2,788,000	24.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	24.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,716.00000	2,688,000	24.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	23.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,516.00000	2,488,000	23.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	22.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,416.00000	2,388,000	22.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	22.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,316.00000	2,288,000	22.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		25.00000	28,000	15.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		641.00000	616,000	15.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	23.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,616.00000	2,588,000	23.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,316.00000	8,288,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,684.00000	3,712,000	28.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	28.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	36.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,366.00000	6,338,000	36.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	31.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,366.00000	4,338,000	31.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	38.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,416.00000	8,388,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	36.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,416.00000	6,388,000	36.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	31.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,416.00000	4,388,000	31.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,584.00000	3,612,000	26.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	26.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,566.00000	8,538,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	36.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,566.00000	6,538,000	36.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,566.00000	4,538,000	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,434.00000	3,462,000	24.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	24.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,466.00000	8,438,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	36.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,466.00000	6,438,000	36.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,534.00000	3,562,000	25.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	25.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		10,116.00000	10,088,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,516.00000	8,488,000	38.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	36.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,516.00000	6,488,000	36.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,484.00000	3,512,000	25.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	25.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,616.00000	8,588,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,384.00000	3,412,000	23.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,666.00000	8,638,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	36.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,666.00000	6,638,000	36.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		387.00000	408,000	14.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		53.00000	46,000	14.29	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,335.00000	1,363,000	18.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		1.00000	1,000	18.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,334.00000	2,362,000	20.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	20.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,334.00000	3,362,000	22.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	22.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,216.00000	8,188,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,784.00000	3,812,000	29.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	29.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	38.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,266.00000	8,238,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,734.00000	3,762,000	28.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	28.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,716.00000	8,688,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	36.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,716.00000	6,688,000	36.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,284.00000	3,312,000	22.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	22.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		155.00000	167,000	13.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		171.00000	155,000	13.31	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.52650	7.49990		14.62	669,858.50	89	15,726.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,350.00000	8,324,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	28.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,350.00000	6,324,000	28.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	24.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,351.00000	4,325,000	24.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		17.00000	18,000	23.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,367.00000	2,342,000	23.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		709.00000	730,000	14.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		59.00000	54,000	14.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,654.00000	1,680,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		4.00000	4,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,650.00000	2,677,000	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	13/09/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	23.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,650.00000	3,677,000	22.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	22.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,300.00000	8,274,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	28.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,300.00000	6,274,000	28.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	24.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,301.00000	4,275,000	24.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		19.00000	19,000	23.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,319.00000	2,293,000	23.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		188.00000	195,000	15.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		488.00000	469,000	15.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		750.00000	772,000	14.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		50.00000	46,000	14.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,704.00000	1,730,000	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		4.00000	4,000	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,700.00000	2,727,000	23.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	1,000	23.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,700.00000	3,727,000	22.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	1,000	22.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		175.00000	182,000	16.07	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		525.00000	506,000	16.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,400.00000	8,374,000	31.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	28.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,400.00000	6,374,000	28.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	24.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,401.00000	4,375,000	24.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		16.00000	16,000	23.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,416.00000	2,390,000	23.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		164.00000	170,000	16.28	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		564.00000	544,000	16.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		669.00000	689,000	14.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		69.00000	63,000	14.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,604.00000	1,630,000	17.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		4.00000	4,000	17.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,600.00000	2,627,000	23.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	23.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,600.00000	3,627,000	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,450.00000	8,424,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	28.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,450.00000	6,424,000	28.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	24.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,451.00000	4,425,000	24.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		15.00000	15,000	23.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,465.00000	2,439,000	23.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		153.00000	159,000	16.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		603.00000	583,000	16.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		629.00000	649,000	14.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		79.00000	73,000	14.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,555.00000	1,581,000	17.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		5.00000	5,000	17.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,551.00000	2,577,000	22.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	22.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,550.00000	3,577,000	23.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	23.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,550.00000	8,524,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	28.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,550.00000	6,524,000	28.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	24.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,551.00000	4,525,000	24.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		13.00000	13,000	23.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,563.00000	2,537,000	23.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		134.00000	139,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		684.00000	663,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		555.00000	573,000	14.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		105.00000	97,000	14.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,456.00000	1,482,000	16.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		6.00000	6,000	16.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,451.00000	2,477,000	22.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	22.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,450.00000	3,477,000	23.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	23.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,600.00000	8,574,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	28.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,600.00000	6,574,000	28.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	24.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,601.00000	4,575,000	24.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		12.00000	12,000	23.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,612.00000	2,586,000	23.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		126.00000	130,000	17.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		726.00000	704,000	17.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		519.00000	537,000	14.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		119.00000	111,000	14.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,407.00000	1,433,000	16.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		7.00000	7,000	16.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,401.00000	2,427,000	21.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	21.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,400.00000	3,427,000	23.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	23.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,650.00000	8,624,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	29.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,650.00000	6,624,000	29.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	24.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,651.00000	4,625,000	24.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		11.00000	11,000	23.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,661.00000	2,635,000	23.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		118.00000	122,000	17.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		768.00000	746,000	17.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		485.00000	502,000	14.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		135.00000	126,000	14.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,358.00000	1,383,000	16.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		8.00000	7,000	16.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,351.00000	2,377,000	21.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	21.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,350.00000	3,377,000	24.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	24.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,800.00000	8,774,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	29.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,800.00000	6,774,000	29.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	25.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,801.00000	4,775,000	25.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		8.00000	9,000	23.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,808.00000	2,783,000	23.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		391.00000	405,000	14.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		191.00000	179,000	14.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,211.00000	1,236,000	15.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		11.00000	10,000	15.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,201.00000	2,228,000	20.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	2,000	20.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,200.00000	3,227,000	24.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	24.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,750.00000	8,724,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	29.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,750.00000	6,724,000	29.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	25.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,751.00000	4,725,000	25.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		9.00000	9,000	23.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,759.00000	2,733,000	23.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		104.00000	108,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		854.00000	832,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		421.00000	436,000	14.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		171.00000	160,000	14.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,260.00000	1,285,000	15.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		10.00000	9,000	15.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,251.00000	2,278,000	21.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	2,000	21.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,250.00000	3,277,000	24.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	24.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,900.00000	8,874,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	29.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,900.00000	6,874,000	29.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	25.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,901.00000	4,875,000	25.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		7.00000	7,000	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,907.00000	2,881,000	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		87.00000	90,000	18.35	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		987.00000	964,000	18.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		335.00000	348,000	14.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		235.00000	222,000	14.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,113.00000	1,138,000	14.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		13.00000	12,000	14.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,101.00000	2,128,000	20.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		1.00000	2,000	20.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,100.00000	3,127,000	25.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	25.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		98.00000	101,000	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		898.00000	875,000	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,200.00000	8,174,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	28.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,200.00000	6,174,000	28.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	24.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,201.00000	4,175,000	24.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		22.00000	23,000	22.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,222.00000	2,197,000	22.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		216.00000	224,000	15.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		416.00000	398,000	15.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		836.00000	859,000	14.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		36.00000	33,000	14.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,803.00000	1,829,000	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		3.00000	3,000	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,800.00000	2,827,000	24.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	1,000	24.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,800.00000	3,827,000	22.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	1,000	22.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,250.00000	8,224,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	28.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,250.00000	6,224,000	28.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	24.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,251.00000	4,225,000	24.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		20.00000	21,000	23.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,270.00000	2,245,000	23.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		201.00000	209,000	15.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		451.00000	433,000	15.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		793.00000	815,000	14.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		43.00000	39,000	14.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,753.00000	1,779,000	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		3.00000	3,000	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,750.00000	2,777,000	23.92	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	4.75	Put		0.00000	1,000	23.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,750.00000	3,777,000	22.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	1,000	22.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,500.00000	8,474,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	28.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,500.00000	6,474,000	28.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	24.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,501.00000	4,475,000	24.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		14.00000	14,000	23.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,514.00000	2,488,000	23.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		143.00000	149,000	16.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		643.00000	623,000	16.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		591.00000	610,000	14.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		91.00000	84,000	14.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,506.00000	1,531,000	16.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		6.00000	5,000	16.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,501.00000	2,527,000	22.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	22.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,500.00000	3,527,000	23.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	23.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,700.00000	8,674,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	29.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,700.00000	6,674,000	29.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,701.00000	4,675,000	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		10.00000	10,000	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,710.00000	2,684,000	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		111.00000	115,000	17.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		811.00000	789,000	17.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		452.00000	468,000	14.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		152.00000	142,000	14.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,309.00000	1,334,000	15.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		9.00000	8,000	15.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,301.00000	2,327,000	21.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	21.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,300.00000	3,327,000	24.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	24.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,850.00000	8,824,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	29.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,850.00000	6,824,000	29.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,851.00000	4,825,000	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		8.00000	8,000	23.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,858.00000	2,832,000	23.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		92.00000	95,000	18.14	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		942.00000	919,000	18.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		362.00000	376,000	14.55	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	13/09/2010	Foreign Exchange Future	7.35	Put		212.00000	200,000	14.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,162.00000	1,187,000	14.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		12.00000	11,000	14.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,151.00000	2,178,000	20.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	2,000	20.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,150.00000	3,177,000	24.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	24.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		35.00000	36,000	22.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,835.00000	1,810,000	22.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		40.00000	41,000	21.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,690.00000	1,665,000	21.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,123.00000	1,100,000	18.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		73.00000	76,000	18.97	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,262.00000	1,238,000	19.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		62.00000	64,000	19.60	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		42.00000	43,000	21.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,642.00000	1,617,000	21.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		46.00000	47,000	20.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,546.00000	1,521,000	20.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		69.00000	71,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,169.00000	1,145,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		348.00000	331,000	15.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		248.00000	257,000	15.03	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.64150	7.61590		15.43	916,980.00	120	6,747.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	27.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,334.00000	8,309,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,335.00000	6,310,000	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		14.00000	15,000	26.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,348.00000	4,324,000	26.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		58.00000	60,000	23.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,392.00000	2,369,000	23.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		274.00000	281,000	16.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		608.00000	590,000	16.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		778.00000	796,000	14.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		112.00000	105,000	14.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,679.00000	1,703,000	16.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		13.00000	12,000	16.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,668.00000	2,693,000	21.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		2.00000	2,000	21.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,666.00000	3,692,000	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		158.00000	162,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,092.00000	1,071,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,384.00000	8,359,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,385.00000	6,360,000	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		14.00000	14,000	26.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,398.00000	4,373,000	26.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		56.00000	57,000	23.17	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,440.00000	2,416,000	23.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		742.00000	759,000	14.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		126.00000	118,000	14.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,630.00000	1,655,000	16.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		14.00000	14,000	16.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,618.00000	2,644,000	20.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		2.00000	3,000	20.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,616.00000	3,642,000	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,434.00000	8,409,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	25.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,435.00000	6,410,000	25.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		13.00000	13,000	26.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,447.00000	4,422,000	26.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		54.00000	55,000	23.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,488.00000	2,464,000	23.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		249.00000	255,000	16.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		683.00000	664,000	16.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		706.00000	723,000	14.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		140.00000	132,000	14.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,582.00000	1,606,000	16.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		16.00000	15,000	16.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,568.00000	2,594,000	20.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	3,000	20.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,566.00000	3,592,000	25.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	25.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,484.00000	8,459,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	25.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,485.00000	6,460,000	25.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		12.00000	13,000	26.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,496.00000	4,472,000	26.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		52.00000	54,000	23.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,536.00000	2,513,000	23.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		237.00000	243,000	16.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		721.00000	702,000	16.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		672.00000	688,000	14.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		156.00000	147,000	14.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,533.00000	1,558,000	16.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		17.00000	17,000	16.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,519.00000	2,544,000	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		3.00000	3,000	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,516.00000	3,542,000	25.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	25.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		261.00000	268,000	16.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		645.00000	627,000	16.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,534.00000	8,509,000	27.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,535.00000	6,510,000	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		11.00000	12,000	26.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,545.00000	4,521,000	26.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		50.00000	52,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,584.00000	2,561,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		226.00000	232,000	17.16	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		760.00000	741,000	17.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		638.00000	655,000	14.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		172.00000	164,000	14.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,485.00000	1,509,000	15.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		19.00000	18,000	15.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,469.00000	2,494,000	20.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		3.00000	3,000	20.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,466.00000	3,492,000	25.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	25.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,584.00000	8,559,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	25.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,585.00000	6,560,000	25.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		11.00000	11,000	26.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,595.00000	4,570,000	26.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		49.00000	50,000	23.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,633.00000	2,609,000	23.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		216.00000	222,000	17.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		800.00000	781,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		606.00000	622,000	14.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		190.00000	181,000	14.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,437.00000	1,461,000	15.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		21.00000	20,000	15.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,419.00000	2,444,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		3.00000	3,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,416.00000	3,442,000	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,634.00000	8,609,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	25.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,635.00000	6,610,000	25.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		10.00000	10,000	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,644.00000	4,619,000	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		47.00000	48,000	23.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,681.00000	2,657,000	23.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		206.00000	212,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		840.00000	821,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		575.00000	591,000	14.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		209.00000	200,000	14.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,389.00000	1,413,000	15.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		23.00000	22,000	15.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,369.00000	2,395,000	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		3.00000	4,000	19.60	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	13/12/2010	Foreign Exchange Future	4.25	Call		3,366.00000	3,392,000	24.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	24.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,834.00000	8,809,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	26.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,835.00000	6,810,000	26.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		8.00000	8,000	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,842.00000	4,817,000	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		41.00000	42,000	24.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,875.00000	2,851,000	24.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		172.00000	177,000	18.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,006.00000	986,000	18.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		462.00000	476,000	15.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		296.00000	285,000	15.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,200.00000	1,223,000	14.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		34.00000	32,000	14.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,171.00000	2,196,000	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		5.00000	5,000	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,167.00000	3,192,000	23.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	1,000	23.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,784.00000	8,759,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	26.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,785.00000	6,760,000	26.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		8.00000	9,000	26.28	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	13/12/2010	Foreign Exchange Future	12.40	Put		4,792.00000	4,768,000	26.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		43.00000	44,000	24.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,827.00000	2,803,000	24.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		180.00000	185,000	18.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		964.00000	944,000	18.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		488.00000	503,000	15.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		272.00000	262,000	15.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,247.00000	1,270,000	15.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		31.00000	29,000	15.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,221.00000	2,246,000	18.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		5.00000	5,000	18.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,217.00000	3,242,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		152.00000	156,000	18.73	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,136.00000	1,115,000	18.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,884.00000	8,859,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	26.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,885.00000	6,860,000	26.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		7.00000	8,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,891.00000	4,867,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		40.00000	41,000	24.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,924.00000	2,900,000	24.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		165.00000	170,000	18.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,049.00000	1,029,000	18.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		436.00000	450,000	15.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		320.00000	309,000	15.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,153.00000	1,176,000	14.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		37.00000	35,000	14.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,121.00000	2,146,000	18.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		5.00000	5,000	18.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,117.00000	3,142,000	23.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	23.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		197.00000	202,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		881.00000	861,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,234.00000	8,209,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,235.00000	6,210,000	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		16.00000	17,000	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,250.00000	4,226,000	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		62.00000	64,000	22.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,296.00000	2,273,000	22.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		302.00000	310,000	16.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		536.00000	519,000	16.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		854.00000	873,000	14.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		88.00000	82,000	14.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,777.00000	1,801,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		11.00000	10,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,768.00000	2,793,000	21.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		2.00000	2,000	21.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,766.00000	3,792,000	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,284.00000	8,259,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,285.00000	6,260,000	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		15.00000	16,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,299.00000	4,275,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		60.00000	62,000	22.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,344.00000	2,321,000	22.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		288.00000	295,000	16.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		572.00000	554,000	16.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		816.00000	834,000	14.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		100.00000	93,000	14.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,728.00000	1,752,000	16.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		12.00000	11,000	16.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,718.00000	2,743,000	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		2.00000	2,000	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,716.00000	3,742,000	26.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	26.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,684.00000	8,659,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	26.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,685.00000	6,660,000	26.03	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	13/12/2010	Foreign Exchange Future	12.30	Call		9.00000	10,000	26.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,693.00000	4,669,000	26.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		46.00000	47,000	23.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,730.00000	2,706,000	23.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		545.00000	560,000	15.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		229.00000	219,000	15.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,341.00000	1,365,000	15.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		25.00000	24,000	15.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,320.00000	2,345,000	19.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		4.00000	4,000	19.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,317.00000	3,342,000	24.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	24.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,734.00000	8,709,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,735.00000	6,710,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		9.00000	9,000	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,743.00000	4,718,000	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		44.00000	45,000	23.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,778.00000	2,754,000	23.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		188.00000	193,000	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		922.00000	902,000	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		516.00000	531,000	15.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		250.00000	240,000	15.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,294.00000	1,318,000	15.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		28.00000	27,000	15.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,270.00000	2,295,000	19.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		4.00000	4,000	19.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,267.00000	3,292,000	23.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	23.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	27.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,435.00000	7,410,000	27.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		3.00000	4,000	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,437.00000	5,413,000	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		29.00000	30,000	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,463.00000	3,439,000	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		107.00000	110,000	20.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,541.00000	1,519,000	20.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,566.00000	4,592,000	27.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	1,000	27.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,587.00000	1,565,000	20.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		103.00000	106,000	20.46	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		80.00000	81,000	21.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,964.00000	1,940,000	21.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		97.00000	99,000	20.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,681.00000	1,658,000	20.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		77.00000	79,000	22.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,011.00000	1,988,000	22.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		317.00000	326,000	15.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		501.00000	485,000	15.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future			7.75490	7.73050		15.96	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		387.00000	397,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		657.00000	642,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		368.00000	378,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		688.00000	673,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		407.00000	417,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		627.00000	612,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,025.00000	1,007,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		255.00000	262,000	18.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,858.00000	2,835,000	24.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		88.00000	90,000	24.00	0.00	0	30,000.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.45330	11.34340		13.84	25,025,460.50	2,185	30,299.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,707.00000	10,597,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,707.00000	8,597,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,007.00000	10,897,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,007.00000	8,897,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,507.00000	10,397,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,507.00000	8,397,000	37.53	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	17.85	Call		0.00000	0,000	32.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,507.00000	6,397,000	32.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	26.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,507.00000	4,397,000	26.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,357.00000	10,247,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,357.00000	8,247,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	31.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,357.00000	6,247,000	31.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	1,000	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,357.00000	4,248,000	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,257.00000	10,147,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,257.00000	8,147,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		10.00000	13,000	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,267.00000	2,160,000	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		38.00000	45,000	18.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,295.00000	1,192,000	18.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		778.00000	877,000	13.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		35.00000	24,000	13.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,746.00000	1,856,000	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		3.00000	3,000	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	37.53	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	21.40	Put		10,057.00000	9,947,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	37.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,057.00000	7,947,000	37.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,107.00000	9,997,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,107.00000	7,997,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		46.00000	55,000	17.91	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,153.00000	1,052,000	17.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		215.00000	260,000	13.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		322.00000	257,000	13.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		914.00000	1,016,000	13.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		21.00000	13,000	13.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,896.00000	2,005,000	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		3.00000	2,000	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,557.00000	10,447,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	32.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,557.00000	6,447,000	32.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	26.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,557.00000	4,447,000	26.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,757.00000	10,647,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,757.00000	8,647,000	37.53	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	18.10	Call		0.00000	0,000	33.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,757.00000	6,647,000	33.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,907.00000	10,797,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,907.00000	8,797,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		61.00000	74,000	17.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		968.00000	871,000	17.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		304.00000	370,000	13.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		211.00000	167,000	13.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,104.00000	1,212,000	14.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		11.00000	9,000	14.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,957.00000	10,847,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,957.00000	8,847,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		278.00000	340,000	13.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		235.00000	187,000	13.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,056.00000	1,163,000	14.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		13.00000	10,000	14.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,857.00000	10,747,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,857.00000	8,747,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		4.00000	5,000	23.14	0.00	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		2,861.00000	2,752,000	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		19.00000	21,000	20.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,876.00000	1,768,000	20.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		66.00000	80,000	16.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		923.00000	827,000	16.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		332.00000	401,000	13.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		189.00000	148,000	13.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,153.00000	1,261,000	15.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		10.00000	8,000	15.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,807.00000	10,697,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	33.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,807.00000	6,697,000	33.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,807.00000	4,697,000	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,657.00000	10,547,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,657.00000	8,547,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,607.00000	10,497,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,607.00000	8,497,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	32.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,607.00000	6,497,000	32.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	26.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,607.00000	4,497,000	26.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,457.00000	10,347,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,457.00000	8,347,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	32.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,457.00000	6,347,000	32.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	1,000	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,457.00000	4,348,000	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		122.00000	149,000	15.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		579.00000	496,000	15.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		610.00000	701,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		67.00000	48,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,548.00000	1,657,000	17.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		5.00000	4,000	17.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,407.00000	10,297,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,407.00000	8,297,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,307.00000	10,197,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,307.00000	8,197,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		10.00000	12,000	22.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,317.00000	2,209,000	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		155.00000	189,000	14.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		462.00000	386,000	14.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		735.00000	832,000	13.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		42.00000	29,000	13.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,207.00000	10,097,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,207.00000	8,097,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	32.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,707.00000	6,597,000	32.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	29.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,707.00000	5,597,000	29.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	26.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,707.00000	4,597,000	26.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	24.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,708.00000	3,598,000	24.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		11.00000	14,000	22.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,218.00000	2,111,000	22.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		40.00000	48,000	18.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,247.00000	1,145,000	18.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		183.00000	222,000	14.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		390.00000	319,000	14.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		823.00000	923,000	13.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		30.00000	20,000	13.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,796.00000	1,906,000	18.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		3.00000	3,000	18.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		4.00000	4,000	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,911.00000	2,801,000	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	34.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,257.00000	7,147,000	34.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	28.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,257.00000	5,147,000	28.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	1,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,258.00000	4,148,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		77.00000	93,000	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		834.00000	740,000	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		393.00000	468,000	13.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		150.00000	115,000	13.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,157.00000	7,047,000	34.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		23.00000	27,000	20.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,680.00000	1,574,000	20.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		89.00000	108,000	16.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		746.00000	655,000	16.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		460.00000	541,000	13.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		117.00000	88,000	13.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,350.00000	1,458,000	16.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		7.00000	5,000	16.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	33.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,857.00000	6,747,000	33.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	30.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,857.00000	5,747,000	30.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	27.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,857.00000	4,747,000	27.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		1.00000	1,000	24.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,858.00000	3,748,000	24.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		9.00000	11,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,366.00000	2,258,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		33.00000	39,000	18.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,390.00000	1,286,000	18.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		143.00000	174,000	14.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		500.00000	421,000	14.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		692.00000	787,000	13.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		49.00000	34,000	13.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,647.00000	1,756,000	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		4.00000	3,000	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		113.00000	137,000	15.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		620.00000	534,000	15.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		571.00000	659,000	13.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		78.00000	56,000	13.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,498.00000	1,607,000	16.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		5.00000	4,000	16.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	31.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,307.00000	6,197,000	31.62	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	16.65	Call		0.00000	0,000	28.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,307.00000	5,197,000	28.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		20.00000	23,000	20.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,827.00000	1,720,000	20.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		71.00000	86,000	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		878.00000	783,000	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,202.00000	1,310,000	15.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		9.00000	7,000	15.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	34.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,207.00000	7,097,000	34.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	28.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,207.00000	5,097,000	28.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		1.00000	1,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,208.00000	4,098,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		5.00000	6,000	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,712.00000	2,603,000	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		22.00000	25,000	20.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,729.00000	1,622,000	20.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		83.00000	100,000	16.28	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		790.00000	697,000	16.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		426.00000	504,000	13.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		133.00000	101,000	13.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,301.00000	1,409,000	15.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		8.00000	6,000	15.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	34.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,107.00000	6,997,000	34.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	30.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,107.00000	5,997,000	30.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	28.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,107.00000	4,997,000	28.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		1.00000	1,000	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,108.00000	3,998,000	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		25.00000	29,000	19.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,632.00000	1,526,000	19.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		97.00000	117,000	15.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		704.00000	614,000	15.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		496.00000	579,000	13.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		103.00000	76,000	13.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,399.00000	1,508,000	16.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		6.00000	5,000	16.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		26.00000	30,000	19.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,583.00000	1,477,000	19.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		104.00000	127,000	15.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		661.00000	574,000	15.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,449.00000	1,558,000	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		6.00000	5,000	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,907.00000	6,797,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	30.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,907.00000	5,797,000	30.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,907.00000	4,797,000	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		1.00000	1,000	24.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,908.00000	3,798,000	24.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		31.00000	37,000	19.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,438.00000	1,334,000	19.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		132.00000	161,000	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		539.00000	458,000	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		651.00000	743,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		58.00000	40,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,597.00000	1,707,000	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		4.00000	4,000	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		8.00000	10,000	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,415.00000	2,307,000	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	32.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,657.00000	6,547,000	32.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	29.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,657.00000	5,547,000	29.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	26.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,657.00000	4,547,000	26.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		1.00000	1,000	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,658.00000	3,548,000	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		13.00000	16,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,120.00000	2,013,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	31.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,407.00000	6,297,000	31.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,407.00000	5,297,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	1,000	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,407.00000	4,298,000	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		2.00000	2,000	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,409.00000	3,299,000	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		18.00000	20,000	21.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,925.00000	1,817,000	21.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	31.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,207.00000	6,097,000	31.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		253.00000	312,000	13.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		260.00000	209,000	13.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,007.00000	1,114,000	14.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		14.00000	11,000	14.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,995.00000	2,105,000	19.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		2.00000	2,000	19.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	30.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,057.00000	5,947,000	30.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	27.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,057.00000	4,947,000	27.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		3.00000	3,000	23.44	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,060.00000	2,950,000	23.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		233.00000	285,000	13.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		290.00000	232,000	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	10.40	Call		960.00000	1,065,000	13.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		17.00000	12,000	13.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,157.00000	5,047,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	1,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,158.00000	4,048,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		2.00000	3,000	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,159.00000	3,050,000	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		12.00000	15,000	22.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,169.00000	2,062,000	22.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		43.00000	52,000	18.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,200.00000	1,099,000	18.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		198.00000	240,000	14.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		355.00000	287,000	14.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		868.00000	969,000	13.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		25.00000	16,000	13.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,846.00000	1,955,000	18.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		3.00000	2,000	18.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,557.00000	8,447,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	34.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,057.00000	6,947,000	34.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	29.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,557.00000	5,447,000	29.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		1.00000	1,000	24.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,058.00000	3,948,000	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		6.00000	8,000	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,563.00000	2,455,000	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		50.00000	60,000	17.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,107.00000	1,007,000	17.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		533.00000	619,000	13.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		90.00000	66,000	13.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,946.00000	2,055,000	19.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		3.00000	2,000	19.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,443.00000	3,553,000	20.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	20.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		5.00000	7,000	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,662.00000	2,554,000	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,807.00000	8,697,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	34.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,307.00000	7,197,000	34.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	30.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,807.00000	5,697,000	30.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	1,000	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,308.00000	4,198,000	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		4.00000	5,000	23.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,811.00000	2,702,000	23.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		35.00000	42,000	18.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,342.00000	1,239,000	18.72	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	11.15	Call		362.00000	434,000	13.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		169.00000	131,000	13.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,697.00000	1,806,000	18.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		4.00000	3,000	18.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,193.00000	3,303,000	21.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	21.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,257.00000	9,147,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	36.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,757.00000	7,647,000	36.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	31.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,257.00000	6,147,000	31.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,757.00000	4,647,000	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		2.00000	3,000	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,259.00000	3,150,000	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		21.00000	24,000	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,778.00000	1,671,000	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		168.00000	205,000	14.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		425.00000	352,000	14.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,251.00000	1,360,000	15.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		8.00000	7,000	15.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,744.00000	2,854,000	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1.00000	1,000	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	33.76	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	18.30	Put		6,957.00000	6,847,000	33.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	30.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,957.00000	5,847,000	30.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,957.00000	4,847,000	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		1.00000	1,000	24.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,958.00000	3,848,000	24.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		3.00000	4,000	23.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,960.00000	2,851,000	23.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		8.00000	9,000	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,465.00000	2,356,000	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		17.00000	19,000	21.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,974.00000	1,866,000	21.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		29.00000	35,000	19.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,486.00000	1,382,000	19.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		57.00000	69,000	17.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,014.00000	916,000	17.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		5.00000	6,000	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,762.00000	2,653,000	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	33.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,007.00000	6,897,000	33.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	30.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,007.00000	5,897,000	30.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	27.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,007.00000	4,897,000	27.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		1.00000	1,000	24.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,008.00000	3,898,000	24.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		7.00000	8,000	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,514.00000	2,405,000	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		16.00000	18,000	21.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,023.00000	1,915,000	21.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		28.00000	32,000	19.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,535.00000	1,429,000	19.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		53.00000	64,000	17.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,060.00000	961,000	17.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		6.00000	7,000	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,613.00000	2,504,000	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	31.13	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,157.00000	6,047,000	31.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		15.00000	17,000	21.78	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,072.00000	1,964,000	21.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		3.00000	4,000	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,010.00000	2,901,000	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,457.00000	9,347,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	35.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,457.00000	7,347,000	35.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,457.00000	5,347,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		1.00000	2,000	24.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,458.00000	3,349,000	24.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,544.00000	2,654,000	21.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1.00000	1,000	21.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,357.00000	9,247,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	35.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,357.00000	7,247,000	35.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	28.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,357.00000	5,247,000	28.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		2.00000	2,000	23.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,359.00000	3,249,000	23.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,644.00000	2,754,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1.00000	1,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,407.00000	9,297,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	35.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,407.00000	7,297,000	35.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,594.00000	2,704,000	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1.00000	1,000	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,657.00000	9,547,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	36.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,657.00000	7,547,000	36.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,344.00000	2,454,000	20.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1.00000	1,000	20.98	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	21.10	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,757.00000	9,647,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	29.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,757.00000	5,647,000	29.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		1.00000	1,000	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,758.00000	3,648,000	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,244.00000	2,354,000	20.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1.00000	1,000	20.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,707.00000	9,597,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	36.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,707.00000	7,597,000	36.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,294.00000	2,404,000	20.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1.00000	1,000	20.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,807.00000	9,697,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	36.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,807.00000	7,697,000	36.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		1.00000	1,000	24.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,808.00000	3,698,000	24.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,195.00000	2,304,000	20.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		2.00000	1,000	20.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,957.00000	9,847,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	37.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,957.00000	7,847,000	37.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,045.00000	2,155,000	19.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		2.00000	2,000	19.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,007.00000	9,897,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	37.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,007.00000	7,897,000	37.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,907.00000	9,797,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	36.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,907.00000	7,797,000	36.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,095.00000	2,204,000	19.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		2.00000	1,000	19.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,207.00000	9,097,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		2.00000	3,000	23.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,209.00000	3,100,000	23.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,794.00000	2,904,000	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1.00000	1,000	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,145.00000	2,254,000	20.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		2.00000	1,000	20.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,143.00000	3,253,000	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,293.00000	3,403,000	21.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	21.53	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	8.25	Call		3,093.00000	3,203,000	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,507.00000	9,397,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	35.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,507.00000	7,397,000	35.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	29.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,507.00000	5,397,000	29.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		1.00000	2,000	24.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,508.00000	3,399,000	24.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,494.00000	2,604,000	21.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1.00000	1,000	21.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,307.00000	9,197,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		2.00000	2,000	23.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,309.00000	3,199,000	23.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,694.00000	2,804,000	22.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1.00000	1,000	22.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,994.00000	3,103,000	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	0,000	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,057.00000	8,947,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,944.00000	3,053,000	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	0,000	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	37.53	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	20.90	Put		9,557.00000	9,447,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	35.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,557.00000	7,447,000	35.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		1.00000	2,000	24.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,558.00000	3,449,000	24.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,444.00000	2,554,000	21.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1.00000	1,000	21.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,157.00000	10,047,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,157.00000	8,047,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,607.00000	9,497,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	35.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,607.00000	7,497,000	35.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	29.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,607.00000	5,497,000	29.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		1.00000	1,000	24.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,608.00000	3,498,000	24.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,394.00000	2,504,000	21.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1.00000	1,000	21.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,857.00000	9,747,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	36.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,857.00000	7,747,000	36.71	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	13/09/2010			11.62500	11.51550		14.51	6,858,750.00	590	2,102.00
£ / R	On	13/09/2010	12.80	Call		140.00000	184,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	12.80	Put		1,425.00000	1,359,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	12.70	Call		158.00000	181,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.70	Put		1,343.00000	1,256,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.75	Call		149.00000	171,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.75	Put		1,384.00000	1,296,000	18.00	0.00	0	0.00
£ / R	On	13/12/2010			11.79850	11.68940		15.22	353,955.00	30	88.00
¥ / R	On	14/06/2010			0.07940	0.07930		18.91	0.00	0	1,364.00
¥ / R	On	14/06/2010	0.08	Call		215.00000	218,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.08	Put		285.00000	278,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Call		34.00000	34,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Put		1,104.00000	1,094,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Call		941.00000	950,000	18.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Put		11.00000	10,000	18.00	0.00	0	0.00
¥ / R	On	13/09/2010			0.08070	0.08060		24.15	0.00	0	0.00
¥ / R	On	13/09/2010	0.08	Call		358.00000	361,000	22.00	0.00	0	0.00
¥ / R	On	13/09/2010	0.08	Put		588.00000	581,000	22.00	0.00	0	0.00
€ / R	On	14/06/2010			10.09790	10.01600		11.98	2,362,908.60	234	27,532.00
€ / R	On	14/06/2010	12.10	Call		1.00000	2,000	17.83	0.00	0	0.00
€ / R	On	14/06/2010	12.10	Put		2,085.00000	2,004,000	17.83	0.00	0	0.00
€ / R	On	14/06/2010	11.90	Call		2.00000	3,000	17.25	0.00	0	0.00
€ / R	On	14/06/2010	11.90	Put		1,886.00000	1,805,000	17.25	0.00	0	0.00
€ / R	On	14/06/2010	12.00	Call		2.00000	2,000	17.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,986.00000	1,904,000	17.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	32.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,284.00000	9,202,000	32.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	31.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,284.00000	7,202,000	31.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	28.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,284.00000	5,202,000	28.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	21.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,284.00000	3,202,000	21.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		8.00000	10,000	15.49	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,292.00000	1,212,000	15.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		97.00000	123,000	12.56	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		381.00000	325,000	12.56	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		735.00000	812,000	13.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		19.00000	14,000	13.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,717.00000	1,799,000	17.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		1.00000	1,000	17.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,716.00000	2,798,000	19.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	19.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	32.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,584.00000	9,502,000	32.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	32.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,584.00000	7,502,000	32.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	28.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,584.00000	5,502,000	28.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	22.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,584.00000	3,502,000	22.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		4.00000	5,000	16.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,588.00000	1,507,000	16.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		45.00000	59,000	13.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		629.00000	561,000	13.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		473.00000	542,000	12.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		57.00000	44,000	12.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,418.00000	1,499,000	16.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	1,000	16.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,416.00000	2,498,000	19.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	19.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	32.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,684.00000	9,602,000	32.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	32.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,684.00000	7,602,000	32.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	29.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,684.00000	5,602,000	29.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	23.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,684.00000	3,602,000	23.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		3.00000	4,000	16.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,687.00000	1,606,000	16.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		35.00000	46,000	13.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		719.00000	648,000	13.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		395.00000	460,000	12.53	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	9.70	Put		79.00000	62,000	12.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,318.00000	1,400,000	15.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		2.00000	2,000	15.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,316.00000	2,398,000	19.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	19.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	32.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,334.00000	9,252,000	32.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	31.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,334.00000	7,252,000	31.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	28.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,334.00000	5,252,000	28.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	22.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,334.00000	3,252,000	22.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		7.00000	9,000	15.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,341.00000	1,261,000	15.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		86.00000	109,000	12.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		420.00000	361,000	12.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		689.00000	765,000	13.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		23.00000	17,000	13.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,667.00000	1,749,000	17.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	1,000	17.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,666.00000	2,748,000	19.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	19.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	32.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,384.00000	9,302,000	32.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	31.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,384.00000	7,302,000	31.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	28.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,384.00000	5,302,000	28.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	22.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,384.00000	3,302,000	22.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		6.00000	8,000	15.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,390.00000	1,310,000	15.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		76.00000	97,000	12.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		460.00000	399,000	12.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		644.00000	719,000	12.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		28.00000	21,000	12.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,617.00000	1,699,000	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,616.00000	2,698,000	19.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	19.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	32.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,534.00000	9,452,000	32.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	32.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,534.00000	7,452,000	32.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	28.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,534.00000	5,452,000	28.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	22.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,534.00000	3,452,000	22.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		4.00000	6,000	16.22	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	11.55	Put		1,538.00000	1,458,000	16.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		52.00000	67,000	13.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		586.00000	519,000	13.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		514.00000	585,000	12.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		48.00000	37,000	12.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,467.00000	1,549,000	16.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1.00000	1,000	16.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,466.00000	2,548,000	19.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	19.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	32.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,434.00000	9,352,000	32.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	31.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,434.00000	7,352,000	31.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	28.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,434.00000	5,352,000	28.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	22.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,434.00000	3,352,000	22.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		5.00000	7,000	15.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,439.00000	1,359,000	15.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		67.00000	86,000	13.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		501.00000	438,000	13.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		600.00000	673,000	12.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		34.00000	25,000	12.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,567.00000	1,649,000	16.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1.00000	1,000	16.86	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	7.45	Call		2,566.00000	2,648,000	19.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	19.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	32.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,484.00000	9,402,000	32.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	31.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,484.00000	7,402,000	31.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	28.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,484.00000	5,402,000	28.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	22.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,484.00000	3,402,000	22.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		5.00000	6,000	16.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,489.00000	1,408,000	16.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		59.00000	76,000	13.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		543.00000	478,000	13.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		556.00000	629,000	12.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		40.00000	31,000	12.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,517.00000	1,599,000	16.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1.00000	1,000	16.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,516.00000	2,598,000	19.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	19.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	32.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,834.00000	9,752,000	32.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	32.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,834.00000	7,752,000	32.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	29.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,834.00000	5,752,000	29.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	23.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,834.00000	3,752,000	23.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		2.00000	3,000	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,836.00000	1,755,000	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		24.00000	31,000	14.17	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		858.00000	783,000	14.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		289.00000	348,000	12.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		123.00000	100,000	12.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,169.00000	1,251,000	14.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		3.00000	3,000	14.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,166.00000	2,248,000	19.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	19.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	32.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,784.00000	9,702,000	32.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	32.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,784.00000	7,702,000	32.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	29.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,784.00000	5,702,000	29.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	23.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,784.00000	3,702,000	23.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		2.00000	3,000	16.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,786.00000	1,705,000	16.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		27.00000	36,000	14.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		811.00000	738,000	14.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		322.00000	384,000	12.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		106.00000	86,000	12.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,219.00000	1,300,000	14.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		3.00000	2,000	14.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,216.00000	2,298,000	19.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	19.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	32.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,884.00000	9,802,000	32.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	32.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,884.00000	7,802,000	32.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	29.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,884.00000	5,802,000	29.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	23.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,884.00000	3,802,000	23.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		21.00000	28,000	14.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		905.00000	830,000	14.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		257.00000	314,000	12.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		141.00000	116,000	12.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,120.00000	1,201,000	14.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		4.00000	3,000	14.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,116.00000	2,198,000	18.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	18.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	32.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,934.00000	9,852,000	32.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	32.47	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	17.95	Put		7,934.00000	7,852,000	32.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	29.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,934.00000	5,852,000	29.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	24.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,934.00000	3,852,000	24.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		2.00000	2,000	17.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,936.00000	1,854,000	17.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		19.00000	24,000	14.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		953.00000	876,000	14.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		228.00000	282,000	12.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		162.00000	134,000	12.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,071.00000	1,152,000	14.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		5.00000	4,000	14.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,066.00000	2,148,000	18.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	18.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	32.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,734.00000	9,652,000	32.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	32.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,734.00000	7,652,000	32.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	29.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,734.00000	5,652,000	29.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	23.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,734.00000	3,652,000	23.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		3.00000	4,000	16.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,737.00000	1,656,000	16.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		31.00000	40,000	13.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		765.00000	692,000	13.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		358.00000	422,000	12.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		92.00000	74,000	12.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,269.00000	1,350,000	15.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		3.00000	2,000	15.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,266.00000	2,348,000	19.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	19.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	32.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,984.00000	9,902,000	32.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	32.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,984.00000	7,902,000	32.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,984.00000	5,902,000	30.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	24.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,984.00000	3,902,000	24.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		16.00000	21,000	14.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,000.00000	923,000	14.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		200.00000	251,000	12.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		184.00000	153,000	12.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,021.00000	1,102,000	13.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		5.00000	4,000	13.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,016.00000	2,098,000	18.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	18.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	32.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,134.00000	10,052,000	32.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	32.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,134.00000	8,052,000	32.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	30.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,134.00000	6,052,000	30.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	24.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,134.00000	4,052,000	24.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		1.00000	2,000	18.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,135.00000	2,054,000	18.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		11.00000	15,000	15.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,145.00000	1,067,000	15.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		141.00000	175,000	12.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		275.00000	227,000	12.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		876.00000	955,000	13.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		10.00000	7,000	13.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,866.00000	1,948,000	18.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	18.47	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.25260	10.17150		12.99	1,025,260.00	100	4,770.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		66.00000	73,000	17.18	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,559.00000	1,485,000	17.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.40760	10.32680		13.56	343,450.80	33	2,001.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,873.00000	9,792,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	23.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,874.00000	7,793,000	23.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		4.00000	4,000	21.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,877.00000	5,796,000	21.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		31.00000	34,000	21.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,904.00000	3,826,000	21.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		110.00000	121,000	18.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,983.00000	1,913,000	18.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		219.00000	241,000	15.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,092.00000	1,033,000	15.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		507.00000	556,000	13.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		380.00000	348,000	13.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,185.00000	1,262,000	12.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		58.00000	54,000	12.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,139.00000	2,219,000	15.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		12.00000	11,000	15.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		121.00000	132,000	17.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,844.00000	1,774,000	17.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,923.00000	9,842,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	23.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,924.00000	7,843,000	23.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		3.00000	4,000	21.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,926.00000	5,846,000	21.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		30.00000	34,000	21.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,953.00000	3,876,000	21.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		107.00000	117,000	18.28	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	13/12/2010	Foreign Exchange Future	12.25	Put		2,030.00000	1,959,000	18.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		211.00000	232,000	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,134.00000	1,074,000	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		483.00000	531,000	13.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		406.00000	373,000	13.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,140.00000	1,217,000	12.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		63.00000	59,000	12.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,089.00000	2,169,000	14.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		12.00000	11,000	14.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,623.00000	10,542,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		1.00000	1,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,624.00000	8,543,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		2.00000	3,000	22.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,625.00000	6,545,000	22.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		15.00000	18,000	21.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,638.00000	4,560,000	21.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		66.00000	73,000	19.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,689.00000	2,615,000	19.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		129.00000	141,000	17.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,752.00000	1,683,000	17.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		266.00000	293,000	14.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		889.00000	835,000	14.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		638.00000	694,000	12.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		261.00000	236,000	12.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,416.00000	1,494,000	13.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		39.00000	36,000	13.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,523.00000	10,442,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,524.00000	8,443,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		2.00000	3,000	22.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,525.00000	6,445,000	22.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		17.00000	20,000	21.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,540.00000	4,462,000	21.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		70.00000	78,000	19.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,593.00000	2,520,000	19.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		138.00000	151,000	17.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,661.00000	1,593,000	17.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		289.00000	318,000	14.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		812.00000	760,000	14.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		697.00000	756,000	12.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		220.00000	198,000	12.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,510.00000	1,588,000	13.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		33.00000	30,000	13.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,673.00000	9,592,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	2,000	23.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,674.00000	7,594,000	23.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		5.00000	6,000	21.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,678.00000	5,598,000	21.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		35.00000	38,000	21.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,708.00000	3,630,000	21.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		125.00000	137,000	17.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,798.00000	1,729,000	17.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		256.00000	281,000	15.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		929.00000	873,000	15.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		610.00000	664,000	12.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		283.00000	256,000	12.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,369.00000	1,447,000	12.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		42.00000	39,000	12.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,336.00000	2,416,000	15.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		9.00000	8,000	15.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,773.00000	9,692,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	2,000	23.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,774.00000	7,694,000	23.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		4.00000	5,000	21.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,777.00000	5,697,000	21.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		33.00000	36,000	21.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,806.00000	3,728,000	21.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		117.00000	128,000	17.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,890.00000	1,820,000	17.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		237.00000	260,000	15.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,010.00000	952,000	15.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		556.00000	608,000	13.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		329.00000	300,000	13.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,276.00000	1,354,000	12.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		49.00000	46,000	12.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,237.00000	2,317,000	15.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		10.00000	9,000	15.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,073.00000	9,992,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,074.00000	7,993,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		3.00000	3,000	21.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,076.00000	5,995,000	21.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		27.00000	31,000	22.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,100.00000	4,023,000	22.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		97.00000	107,000	18.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,170.00000	2,099,000	18.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		188.00000	207,000	16.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,261.00000	1,199,000	16.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		423.00000	463,000	13.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		496.00000	455,000	13.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,014.00000	1,083,000	12.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		87.00000	75,000	12.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,943.00000	2,022,000	14.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		16.00000	14,000	14.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	23.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,223.00000	10,142,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,224.00000	8,143,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		3.00000	3,000	21.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,226.00000	6,145,000	21.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		23.00000	27,000	22.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,246.00000	4,169,000	22.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		87.00000	96,000	18.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,310.00000	2,238,000	18.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		169.00000	185,000	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,392.00000	1,327,000	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		372.00000	408,000	13.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		595.00000	550,000	13.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		900.00000	966,000	12.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		123.00000	108,000	12.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,797.00000	1,876,000	13.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		20.00000	18,000	13.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,523.00000	9,442,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		2.00000	2,000	23.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,525.00000	7,444,000	23.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		6.00000	7,000	21.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,529.00000	5,449,000	21.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		38.00000	42,000	21.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,561.00000	3,484,000	21.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,484.00000	2,565,000	16.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		7.00000	7,000	16.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,573.00000	9,492,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	2,000	23.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,574.00000	7,494,000	23.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		5.00000	6,000	21.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,578.00000	5,498,000	21.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		37.00000	41,000	21.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,610.00000	3,533,000	21.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		133.00000	146,000	17.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,706.00000	1,638,000	17.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		278.00000	305,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		851.00000	797,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		667.00000	724,000	12.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		240.00000	216,000	12.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,463.00000	1,541,000	13.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		36.00000	33,000	13.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,435.00000	2,515,000	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		8.00000	7,000	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,623.00000	9,542,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	2,000	23.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,624.00000	7,544,000	23.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		5.00000	6,000	21.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,628.00000	5,548,000	21.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		36.00000	40,000	21.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,659.00000	3,582,000	21.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,385.00000	2,466,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		8.00000	8,000	15.93	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			341.82400	341.39700			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			314.55200	314.28500			0.00	0	1,062.00
ALBI	On	05/08/2010	Index Future			314.60900	314.34900			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.88240	6.78440		8.96	0.00	0	9,652.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	40.18	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,816.00000	7,718,000	40.18	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	38.27	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,816.00000	5,718,000	38.27	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1.00000	1,000	35.54	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,817.00000	3,719,000	35.54	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1.00000	2,000	22.51	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,817.00000	1,720,000	22.51	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		227.00000	312,000	11.19	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		43.00000	30,000	11.19	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,185.00000	1,283,000	17.02	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	1,000	17.02	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,184.00000	2,282,000	14.15	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	14.15	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		3,184.00000	3,282,000	13.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,184.00000	4,282,000	13.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	40.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,766.00000	7,668,000	40.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	38.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,766.00000	5,668,000	38.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		1.00000	1,000	35.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,767.00000	3,669,000	35.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		2.00000	2,000	22.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,768.00000	1,670,000	22.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		269.00000	357,000	11.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		35.00000	25,000	11.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,235.00000	1,333,000	16.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		1.00000	1,000	16.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,234.00000	2,332,000	14.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	14.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,234.00000	3,332,000	13.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,234.00000	4,332,000	13.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	40.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,716.00000	7,618,000	40.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	38.20	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,716.00000	5,618,000	38.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		1.00000	1,000	34.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,717.00000	3,619,000	34.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		2.00000	2,000	21.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,718.00000	1,620,000	21.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		313.00000	403,000	12.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		29.00000	21,000	12.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,285.00000	1,382,000	16.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		1.00000	0,000	16.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,284.00000	2,382,000	14.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	14.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,284.00000	3,382,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,284.00000	4,382,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		150.00000	228,000	10.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		66.00000	46,000	10.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	40.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		8,066.00000	7,968,000	40.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	38.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		6,066.00000	5,968,000	38.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	1,000	37.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		4,066.00000	3,969,000	37.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		1.00000	1,000	24.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		2,067.00000	1,969,000	24.45	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		77.00000	117,000	8.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		143.00000	85,000	8.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		937.00000	1,035,000	17.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		3.00000	3,000	17.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,934.00000	2,032,000	14.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	14.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,934.00000	3,032,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,934.00000	4,032,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	40.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,966.00000	7,868,000	40.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	38.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,966.00000	5,868,000	38.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		1.00000	1,000	36.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,967.00000	3,869,000	36.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		1.00000	2,000	23.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,967.00000	1,870,000	23.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		116.00000	188,000	9.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		82.00000	56,000	9.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,037.00000	1,133,000	17.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		3.00000	1,000	17.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,034.00000	2,132,000	14.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	14.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,034.00000	3,132,000	13.27	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,034.00000	4,132,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	40.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,116.00000	8,018,000	40.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	38.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,116.00000	6,018,000	38.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	37.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,116.00000	4,018,000	37.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		1.00000	1,000	24.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,117.00000	2,019,000	24.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		63.00000	97,000	9.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		179.00000	115,000	9.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		888.00000	985,000	17.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		4.00000	3,000	17.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,884.00000	1,982,000	14.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	14.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,884.00000	2,982,000	13.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	13.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,884.00000	3,982,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	40.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		8,016.00000	7,918,000	40.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	38.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		6,016.00000	5,918,000	38.40	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	1,000	36.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		4,016.00000	3,919,000	36.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		1.00000	2,000	24.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		2,017.00000	1,920,000	24.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		94.00000	151,000	9.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		110.00000	69,000	9.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		987.00000	1,084,000	17.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		3.00000	2,000	17.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		1,984.00000	2,082,000	14.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	14.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		2,984.00000	3,082,000	13.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		3,984.00000	4,082,000	13.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	40.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,866.00000	7,768,000	40.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	38.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,866.00000	5,768,000	38.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		1.00000	1,000	35.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,867.00000	3,769,000	35.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		1.00000	2,000	22.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,867.00000	1,770,000	22.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		187.00000	269,000	10.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		53.00000	37,000	10.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,135.00000	1,233,000	17.19	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		1.00000	1,000	17.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,134.00000	2,232,000	14.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	14.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,134.00000	3,232,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,134.00000	4,232,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	40.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,366.00000	8,268,000	40.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	38.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,366.00000	6,268,000	38.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	37.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,366.00000	4,268,000	37.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		1.00000	1,000	26.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,367.00000	2,269,000	26.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		25.00000	37,000	11.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		391.00000	305,000	11.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		642.00000	738,000	15.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		8.00000	6,000	15.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,634.00000	1,732,000	15.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	15.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,634.00000	2,732,000	13.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	13.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,634.00000	3,732,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	13.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	40.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Put		8,316.00000	8,218,000	40.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	38.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,316.00000	6,218,000	38.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	37.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,316.00000	4,218,000	37.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	26.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Put		2,317.00000	2,219,000	26.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Call		29.00000	45,000	10.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Put		345.00000	263,000	10.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Call		691.00000	787,000	15.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Put		7.00000	5,000	15.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Call		1,684.00000	1,782,000	15.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	15.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Call		2,684.00000	2,782,000	13.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	13.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Call		3,684.00000	3,782,000	13.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	40.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Put		8,216.00000	8,118,000	40.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	38.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Put		6,216.00000	6,118,000	38.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	37.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Put		4,216.00000	4,118,000	37.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	25.40	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		2,217.00000	2,119,000	25.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		43.00000	65,000	10.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		259.00000	183,000	10.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		789.00000	886,000	16.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		5.00000	4,000	16.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,784.00000	1,882,000	14.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	0,000	14.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,784.00000	2,882,000	13.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	13.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,784.00000	3,882,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	40.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,166.00000	8,068,000	40.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	38.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,166.00000	6,068,000	38.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	37.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,166.00000	4,068,000	37.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		1.00000	1,000	25.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,167.00000	2,069,000	25.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		52.00000	79,000	9.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		218.00000	147,000	9.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		838.00000	935,000	16.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		4.00000	3,000	16.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,834.00000	1,932,000	14.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		0.00000	0,000	14.79	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		2,834.00000	2,932,000	13.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	13.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,834.00000	3,932,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	40.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,416.00000	8,318,000	40.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	38.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,416.00000	6,318,000	38.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	37.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,416.00000	4,318,000	37.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		1.00000	1,000	26.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,417.00000	2,319,000	26.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		21.00000	31,000	11.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		437.00000	349,000	11.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		594.00000	689,000	14.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		10.00000	7,000	14.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,584.00000	1,682,000	15.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	0,000	15.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,584.00000	2,682,000	13.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	13.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,584.00000	3,682,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	40.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,266.00000	8,168,000	40.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	38.63	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		6,266.00000	6,168,000	38.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	37.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,266.00000	4,168,000	37.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		1.00000	1,000	25.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,267.00000	2,169,000	25.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		35.00000	54,000	10.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		301.00000	222,000	10.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		740.00000	836,000	16.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		6.00000	4,000	16.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,734.00000	1,832,000	15.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		0.00000	0,000	15.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,734.00000	2,832,000	13.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	13.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,734.00000	3,832,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	40.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,466.00000	8,368,000	40.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	38.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,466.00000	6,368,000	38.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	37.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,466.00000	4,368,000	37.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		1.00000	1,000	26.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,467.00000	2,369,000	26.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		17.00000	26,000	12.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		483.00000	394,000	12.06	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		546.00000	640,000	14.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		12.00000	8,000	14.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,534.00000	1,632,000	15.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	15.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,534.00000	2,632,000	13.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	13.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,534.00000	3,632,000	13.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.91430	6.81710		10.70	0.00	0	4,490.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.94210	6.84630		11.41	694,210.00	100	600.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.43390	7.33730		10.30	0.00	0	85.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		145.00000	210,000	10.98	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		108.00000	76,000	10.98	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		117.00000	176,000	10.76	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		130.00000	92,000	10.76	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		176.00000	246,000	11.21	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		89.00000	62,000	11.21	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.54200	7.44590		11.44	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			137.67500	137.45000			0.00	0	2.00
GOVI On	06/05/2010	GOVI			316.05800	315.78600		6.80	0.00	0	324.00
GOVI On	06/05/2010	GOVI	309.80	Call		63,378.00000	65,528,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		3,518.00000	2,948,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			321.53100	321.25800		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	80,263.00000	81,984,000	6.57	0.00	0	0.00
GOVI	On	05/08/2010	GOVI	315.60	Put	23,683.00000	22,674,000	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			362.13800	362.18600		0.00	0	497.00
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.91238	15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.76200	15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.59300	15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.60600	15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500	15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300	15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100	15.00	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400	0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800	0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400	0.38	0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			6.60000	6.60000		0.00	500	500.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.56000	6.56000		0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.51000	6.51000		0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.50000	6.50000		0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.50000	6.50000		0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/09/2010	Jibar Tradeable Future			6.51000	6.51000			0.00	0	1,000.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			6.60000	6.60000			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.84000	6.84000			0.00	0	5,000.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			7.13000	7.13000			0.00	0	5,000.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			7.48000	7.48000			0.00	0	3,500.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			7.79000	7.79000			0.00	0	7,500.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.91000	7.91000			0.00	0	0.00
JN02	On 06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	06/05/2010	Index Future			306.00000	305.75800			0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.01600	7.02100		1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		618.00000	624,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		1.00000	1,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		682.00000	688,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		1.00000	1,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		555.00000	561,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		2.00000	2,000	1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			7.91700	7.96000		3.50	0.00	0	6,105.00
R157	On	06/05/2010	Bond Future	8.50	Call		2,622.00000	2,831,000	3.62	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		4.00000	2,000	3.62	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Call		546.00000	666,000	3.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Put		350.00000	258,000	3.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	7.90	Call		307.00000	390,000	3.48	0.00	0	10.00
R157	On	06/05/2010	Bond Future	7.90	Put		602.00000	474,000	3.48	0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.99000	8.03600		3.75	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,446.00000	3,636,000	3.92	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		158.00000	133,000	3.92	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,489.00000	2,658,000	3.87	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		340.00000	293,000	3.87	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		4,479.00000	4,682,000	3.96	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		67.00000	54,000	3.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R157	On	05/08/2010	Bond Future	8.25	Put		656.00000	579,000	3.81	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,653.00000	1,792,000	3.81	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.01700	8.05400		4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,659.00000	2,775,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		684.00000	635,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,815.00000	2,934,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		622.00000	575,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,508.00000	2,621,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		753.00000	700,000	4.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			8.83500	8.85800		7.75	0.00	0	18,696.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,749.00000	1,894,000	7.91	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		410.00000	336,000	7.91	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.90900	8.92200		9.25	0.00	0	2,231.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,181.00000	4,258,000	9.41	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		1,170.00000	1,125,000	9.41	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,632.00000	1,672,000	9.14	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		3,260.00000	3,178,000	9.14	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		7,705.00000	7,809,000	9.76	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		329.00000	311,000	9.76	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		9,623.00000	9,735,000	9.95	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		161.00000	152,000	9.95	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			8.94300	8.95500		9.50	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,964.00000	5,027,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,282.00000	2,234,000	10.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/11/2010	Bond Future	9.30	Call		5,239.00000	5,304,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2,112.00000	2,065,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,697.00000	4,758,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,463.00000	2,412,000	10.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			7.83800	7.89200		3.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		2,329.00000	2,538,000	3.37	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1.00000	1,000	3.37	0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.91400	7.97100		3.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		3,761.00000	3,961,000	4.01	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		51.00000	40,000	4.01	0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.93500	7.98400		3.75	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,350.00000	2,472,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		560.00000	510,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,473.00000	2,599,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		511.00000	465,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,229.00000	2,349,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		611.00000	559,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.46800	8.51100		5.00	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		2,576.00000	2,801,000	5.20	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		11.00000	6,000	5.20	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.54700	8.59200		5.75	0.00	0	1,607.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,622.00000	3,817,000	6.07	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		291.00000	253,000	6.07	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.59600	8.63100		6.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/11/2010	Bond Future	9.25	Call		3,687.00000	3,819,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		634.00000	590,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,869.00000	4,005,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		575.00000	535,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,507.00000	3,636,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		697.00000	649,000	6.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.55800	8.58100		5.50	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		2,444.00000	2,572,000	5.72	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		25.00000	18,000	5.72	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Call		5,205.00000	5,340,000	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		821.00000	726,000	5.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		344.00000	384,000	5.50	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.63400	8.65800		6.75	0.00	0	1,112.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,695.00000	3,804,000	6.99	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		384.00000	355,000	6.99	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.68100	8.69400		6.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,916.00000	3,965,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		870.00000	847,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		4,110.00000	4,160,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		797.00000	774,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,726.00000	3,774,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		949.00000	924,000	7.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			7.84200	7.89700		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		2,617.00000	2,788,000	2.89	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		0.00000	0,000	2.89	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.93700	7.99600		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,913.00000	3,078,000	3.14	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		33.00000	26,000	3.14	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.95900	8.01000		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,717.00000	1,818,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		386.00000	347,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,815.00000	1,919,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		350.00000	314,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,622.00000	1,720,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		426.00000	384,000	3.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.66800	8.69100		6.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		3,315.00000	3,453,000	6.49	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		6.00000	5,000	6.49	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.75300	8.76600		7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,502.00000	4,565,000	7.90	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		282.00000	268,000	7.90	0.00	0	0.00
R207	On	04/11/2010	Bond Future			8.78800	8.80100		7.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,703.00000	3,751,000	8.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,137.00000	1,110,000	8.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,893.00000	3,942,000	8.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,048.00000	1,021,000	8.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,518.00000	3,564,000	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		1,233.00000	1,204,000	8.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future			8.73600	8.77900		6.75	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,903.00000	3,166,000	7.04	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		16.00000	9,000	7.04	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.80400	8.84800		8.00	0.00	0	1,249.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,260.00000	4,485,000	8.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		368.00000	322,000	8.45	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.85100	8.88500		8.25	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,309.00000	3,446,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,135.00000	1,066,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,503.00000	3,644,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,037.00000	972,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,121.00000	3,253,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,241.00000	1,167,000	8.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.83100	8.85300		10.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		51.00000	58,000	9.88	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		2,929.00000	2,762,000	9.88	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.87900	8.90200		11.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,429.00000	1,497,000	11.61	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,635.00000	2,522,000	11.61	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.91600	8.92800		12.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,149.00000	3,194,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,592.00000	2,544,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,349.00000	3,396,000	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		2,409.00000	2,363,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,956.00000	2,999,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,785.00000	2,735,000	13.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			312.18800	311.91800			0.00	0	100.00

Total for Derivatives : **152,204,458.80** **19,355** **764,377.00**

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.99500	7.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.90500	7.94500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.83000	8.84500			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.83500	7.87500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.45500	8.49000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.55000	8.56500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.83000	7.87000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.65000	8.67000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.72500	8.76000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.82500	8.84500			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:							152,204,458.80	19,355	764,377.00