



Daily MTM Report

Daily summary for: 11/02/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 15/03/2010 Foreign Exchange Future			7.74390	7.75260		17.53	83,510,217.60	10,784	263,814.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	48.37	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,747.00000	8,756,000	48.37	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	45.85	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,747.00000	6,756,000	45.85	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	48.37	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,497.00000	8,506,000	48.37	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	45.35	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,497.00000	6,506,000	45.35	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		36.00000	33,000	19.78	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		533.00000	539,000	19.78	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		528.00000	519,000	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		25.00000	25,000	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,503.00000	1,494,000	22.79	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		0.00000	0,000	22.79	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,503.00000	2,494,000	22.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,503.00000	3,494,000	30.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	30.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,247.00000	8,256,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		760.00000	751,000	19.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		7.00000	7,000	19.62	9,394.00	1,342	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,753.00000	1,744,000	24.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,753.00000	2,744,000	21.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	21.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,753.00000	3,744,000	34.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	34.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,297.00000	8,306,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	44.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,297.00000	6,306,000	44.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,703.00000	3,694,000	33.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	33.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,397.00000	8,406,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	40.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,397.00000	4,406,000	40.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		618.00000	609,000	19.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		15.00000	15,000	19.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,603.00000	1,594,000	23.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	23.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,603.00000	3,594,000	31.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	31.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,697.00000	8,706,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	45.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,697.00000	6,706,000	45.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		8,897.00000	8,906,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	46.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		6,897.00000	6,906,000	46.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		10.00000	9,000	21.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		907.00000	915,000	21.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		2,103.00000	2,094,000	24.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	24.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		3,103.00000	3,094,000	22.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	22.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,847.00000	8,856,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	46.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,847.00000	6,856,000	46.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,797.00000	8,806,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	45.95	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	15/03/2010	Foreign Exchange Future	14.55	Put		6,797.00000	6,806,000	45.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,597.00000	8,606,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	45.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,597.00000	6,606,000	45.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,647.00000	8,656,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	45.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,647.00000	6,656,000	45.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,547.00000	8,556,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	45.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,547.00000	6,556,000	45.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,453.00000	1,444,000	22.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	22.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,453.00000	2,444,000	22.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	22.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,453.00000	3,444,000	29.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	29.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,447.00000	8,456,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	45.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,447.00000	6,456,000	45.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,347.00000	8,356,000	48.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	45.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,347.00000	6,356,000	45.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	41.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,847.00000	4,856,000	41.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,653.00000	3,644,000	32.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	32.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		42.00000	39,000	19.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		489.00000	495,000	19.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		573.00000	563,000	19.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		20.00000	19,000	19.06	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,553.00000	1,544,000	23.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	23.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,553.00000	2,544,000	22.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,553.00000	3,544,000	30.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	30.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		26.00000	24,000	20.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		623.00000	630,000	20.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		441.00000	432,000	18.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		38.00000	38,000	18.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,403.00000	1,394,000	22.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	22.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,403.00000	2,394,000	23.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	23.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,403.00000	3,394,000	28.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	28.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,153.00000	1,145,000	21.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		0.00000	1,000	21.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,153.00000	2,144,000	24.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	24.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,153.00000	3,144,000	23.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	23.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		360.00000	352,000	18.36	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		57.00000	58,000	18.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,303.00000	1,294,000	21.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	21.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,303.00000	2,294,000	23.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	23.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,303.00000	3,294,000	26.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	26.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		22.00000	20,000	20.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		669.00000	676,000	20.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		400.00000	391,000	18.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		47.00000	47,000	18.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,353.00000	2,344,000	23.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	23.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,353.00000	3,344,000	27.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	27.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,253.00000	1,244,000	21.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		0.00000	0,000	21.55	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	15/03/2010	Foreign Exchange Future	5.50	Call		2,253.00000	2,244,000	24.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	24.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,253.00000	3,244,000	25.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	25.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	42.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,297.00000	5,306,000	42.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,203.00000	1,194,000	21.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		0.00000	0,000	21.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,203.00000	2,194,000	24.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	24.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,203.00000	3,194,000	24.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	24.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	40.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,447.00000	4,456,000	40.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		8.00000	7,000	21.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		955.00000	963,000	21.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		191.00000	184,000	17.67	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		138.00000	140,000	17.67	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		1,054.00000	1,045,000	20.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		1.00000	1,000	20.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		2,053.00000	2,044,000	25.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	25.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		3,053.00000	3,044,000	21.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	21.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		164.00000	157,000	17.53	0.00	0	4,010.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		161.00000	163,000	17.53	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		1,004.00000	996,000	20.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		1.00000	2,000	20.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		2,003.00000	1,994,000	25.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	25.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		3,003.00000	2,994,000	20.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	20.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3.00000	2,000	23.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,300.00000	1,308,000	23.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		712.00000	703,000	19.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		9.00000	9,000	19.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,703.00000	1,694,000	23.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	23.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,703.00000	2,694,000	21.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	21.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		124.00000	118,000	17.98	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		221.00000	224,000	17.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		906.00000	897,000	20.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		3.00000	3,000	20.03	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,903.00000	1,894,000	24.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	24.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,903.00000	2,894,000	20.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	20.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		4.00000	4,000	22.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,151.00000	1,160,000	22.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		857.00000	848,000	19.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		4.00000	4,000	19.89	5,360.00	1,340	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,853.00000	1,844,000	24.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	24.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		808.00000	799,000	19.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		5.00000	5,000	19.76	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,803.00000	1,794,000	24.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	24.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,803.00000	2,794,000	21.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	21.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	42.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,347.00000	5,356,000	42.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	40.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,347.00000	4,356,000	40.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		665.00000	656,000	19.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		12.00000	12,000	19.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,653.00000	1,644,000	23.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	23.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,653.00000	2,644,000	21.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	21.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	39.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,247.00000	4,256,000	39.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		484.00000	475,000	18.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		31.00000	31,000	18.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	47.66	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	15/03/2010	Foreign Exchange Future	15.40	Put		7,647.00000	7,656,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,353.00000	1,344,000	22.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	22.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,853.00000	2,844,000	20.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	20.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,353.00000	4,344,000	39.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	39.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	48.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		7,897.00000	7,906,000	48.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	41.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		4,897.00000	4,906,000	41.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		1,104.00000	1,095,000	20.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		1.00000	1,000	20.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,603.00000	2,594,000	22.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		4,103.00000	4,094,000	39.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	39.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		323.00000	314,000	18.22	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		70.00000	70,000	18.22	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2.00000	2,000	23.82	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,399.00000	1,408,000	23.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	40.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,497.00000	4,506,000	40.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		286.00000	278,000	18.09	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		83.00000	84,000	18.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		252.00000	245,000	17.95	0.00	0	238.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		99.00000	101,000	17.95	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1.00000	1,000	25.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,798.00000	1,807,000	25.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1.00000	1,000	25.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,698.00000	1,707,000	25.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		221.00000	213,000	17.81	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		118.00000	119,000	17.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		107.00000	102,000	18.20	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		254.00000	258,000	18.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	40.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,697.00000	4,706,000	40.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		68.00000	64,000	18.88	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		365.00000	370,000	18.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	41.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		4,947.00000	4,956,000	41.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		30.00000	28,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		577.00000	584,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	40.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,597.00000	4,606,000	40.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	26.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1,897.00000	1,906,000	26.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		92.00000	87,000	18.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		289.00000	293,000	18.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	40.81	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	15/03/2010	Foreign Exchange Future	12.40	Put		4,647.00000	4,656,000	40.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		79.00000	75,000	18.65	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		326.00000	331,000	18.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		49.00000	46,000	19.33	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		446.00000	452,000	19.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	41.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,747.00000	4,756,000	41.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	28.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,347.00000	2,356,000	28.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	28.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,247.00000	2,256,000	28.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	27.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,147.00000	2,156,000	27.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		58.00000	54,000	19.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		405.00000	410,000	19.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	42.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,147.00000	5,156,000	42.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	29.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,447.00000	2,456,000	29.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		16.00000	15,000	20.90	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		763.00000	771,000	20.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	41.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,097.00000	5,106,000	41.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		19.00000	17,000	20.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		716.00000	723,000	20.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	42.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,197.00000	5,206,000	42.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		13.00000	12,000	21.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		810.00000	818,000	21.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	42.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,247.00000	5,256,000	42.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	30.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,647.00000	2,656,000	30.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	29.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,547.00000	2,556,000	29.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		11.00000	10,000	21.35	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		858.00000	866,000	21.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	42.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,397.00000	5,406,000	42.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		7.00000	6,000	22.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,004.00000	1,012,000	22.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	44.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		5,897.00000	5,906,000	44.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3.00000	3,000	23.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,250.00000	1,259,000	23.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	43.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,497.00000	5,506,000	43.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	31.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,797.00000	2,806,000	31.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		5.00000	5,000	22.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,102.00000	1,111,000	22.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	43.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,847.00000	5,856,000	43.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	43.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,597.00000	5,606,000	43.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	32.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		2,897.00000	2,906,000	32.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		4.00000	3,000	22.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,201.00000	1,209,000	22.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	42.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,447.00000	5,456,000	42.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	31.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,747.00000	2,756,000	31.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		6.00000	5,000	22.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,053.00000	1,061,000	22.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	43.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,747.00000	5,756,000	43.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1.00000	1,000	24.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,548.00000	1,557,000	24.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1.00000	1,000	24.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,648.00000	1,657,000	24.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	44.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,047.00000	6,056,000	44.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1.00000	0,000	25.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,848.00000	1,856,000	25.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	44.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,247.00000	6,256,000	44.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	39.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,147.00000	4,156,000	39.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	26.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,047.00000	2,056,000	26.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	45.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,397.00000	6,406,000	45.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	39.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,297.00000	4,306,000	39.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	39.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,197.00000	4,206,000	39.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	44.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,147.00000	6,156,000	44.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	39.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,047.00000	4,056,000	39.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	38.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		3,947.00000	3,956,000	38.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	26.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		1,947.00000	1,956,000	26.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	44.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,197.00000	6,206,000	44.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	39.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,097.00000	4,106,000	39.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	39.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		3,997.00000	4,006,000	39.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		3,897.00000	3,906,000	38.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	37.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,797.00000	3,806,000	37.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	43.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,547.00000	5,556,000	43.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	31.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,847.00000	2,856,000	31.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2.00000	2,000	23.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,349.00000	1,358,000	23.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	43.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,647.00000	5,656,000	43.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,147.00000	3,156,000	33.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	33.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,047.00000	3,056,000	33.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	32.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		2,947.00000	2,956,000	32.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2.00000	2,000	24.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,449.00000	1,458,000	24.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	43.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,697.00000	5,706,000	43.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	32.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		2,997.00000	3,006,000	32.81	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	15/03/2010	Foreign Exchange Future	9.25	Call		1.00000	1,000	24.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,498.00000	1,507,000	24.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	43.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,797.00000	5,806,000	43.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	37.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,697.00000	3,706,000	37.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	36.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,597.00000	3,606,000	36.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	35.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,497.00000	3,506,000	35.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	35.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,397.00000	3,406,000	35.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	34.70	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,297.00000	3,306,000	34.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	34.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,197.00000	3,206,000	34.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	33.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,097.00000	3,106,000	33.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1.00000	1,000	24.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,598.00000	1,607,000	24.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	44.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		5,947.00000	5,956,000	44.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	38.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,847.00000	3,856,000	38.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	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	15/03/2010	Foreign Exchange Future	11.50	Put		3,747.00000	3,756,000	37.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	36.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,647.00000	3,656,000	36.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	36.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,547.00000	3,556,000	36.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	35.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,447.00000	3,456,000	35.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	35.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,347.00000	3,356,000	35.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1.00000	1,000	25.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,748.00000	1,757,000	25.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	41.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,797.00000	4,806,000	41.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	30.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,697.00000	2,706,000	30.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	30.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,597.00000	2,606,000	30.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	29.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,497.00000	2,506,000	29.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	29.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,397.00000	2,406,000	29.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	28.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,297.00000	2,306,000	28.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	27.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,197.00000	2,206,000	27.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	26.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		1,997.00000	2,006,000	26.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	40.55	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,547.00000	4,556,000	40.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	27.14	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,097.00000	2,106,000	27.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	37.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,687.00000	3,696,000	37.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	34.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,247.00000	3,256,000	34.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	48.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,847.00000	7,856,000	48.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,153.00000	4,144,000	39.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	39.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	47.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,797.00000	7,806,000	47.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,203.00000	4,194,000	39.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	39.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	48.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		7,947.00000	7,956,000	48.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		4,053.00000	4,044,000	39.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	39.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,047.00000	8,056,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		143.00000	136,000	17.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		190.00000	192,000	17.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		955.00000	946,000	20.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		2.00000	2,000	20.17	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,953.00000	1,944,000	25.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	25.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,953.00000	2,944,000	20.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	20.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,953.00000	3,944,000	38.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	38.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,097.00000	8,106,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	44.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,097.00000	6,106,000	44.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,903.00000	3,894,000	37.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	37.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,147.00000	8,156,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,853.00000	3,844,000	36.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	36.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	47.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,697.00000	7,706,000	47.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,303.00000	4,294,000	39.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	39.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	47.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,747.00000	7,756,000	47.86	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	15/03/2010	Foreign Exchange Future	3.50	Call		4,253.00000	4,244,000	39.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	39.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		7,997.00000	8,006,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	44.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		5,997.00000	6,006,000	44.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		4,003.00000	3,994,000	39.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	39.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,197.00000	8,206,000	48.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,803.00000	3,794,000	35.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	35.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.87740	7.88690		18.43	48,674,454.60	6,179	39,645.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		186.00000	181,000	20.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		699.00000	704,000	20.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,263.00000	8,273,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	31.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,263.00000	6,273,000	31.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,737.00000	3,727,000	29.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	29.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,313.00000	8,323,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	31.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,313.00000	6,323,000	31.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,687.00000	3,677,000	29.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	29.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,413.00000	8,423,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,713.00000	8,723,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		8,913.00000	8,923,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	32.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		6,913.00000	6,923,000	32.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		16.00000	15,000	27.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		2,929.00000	2,938,000	27.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,863.00000	8,873,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	32.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,863.00000	6,873,000	32.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		17.00000	15,000	27.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		2,880.00000	2,888,000	27.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,140.00000	2,130,000	22.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		3.00000	3,000	22.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,137.00000	3,128,000	28.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	1,000	28.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,813.00000	8,823,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	32.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,813.00000	6,823,000	32.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,613.00000	8,623,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,663.00000	8,673,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,563.00000	8,573,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	31.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,563.00000	6,573,000	31.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		585.00000	575,000	17.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		148.00000	148,000	17.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,448.00000	1,439,000	19.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		11.00000	12,000	19.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,438.00000	2,429,000	24.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		1.00000	2,000	24.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,437.00000	3,427,000	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,463.00000	8,473,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,463.00000	6,473,000	31.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,546.00000	1,536,000	19.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		9.00000	9,000	19.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,538.00000	2,529,000	25.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		1.00000	2,000	25.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,537.00000	3,527,000	29.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	29.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,363.00000	8,373,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		728.00000	718,000	17.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		91.00000	91,000	17.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,645.00000	1,635,000	20.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		8.00000	8,000	20.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,637.00000	3,627,000	29.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	29.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,413.00000	6,423,000	31.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		2.00000	2,000	30.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		4,915.00000	4,925,000	30.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		209.00000	204,000	20.20	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		622.00000	627,000	20.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		690.00000	680,000	17.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		103.00000	103,000	17.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,595.00000	1,586,000	19.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		8.00000	9,000	19.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,588.00000	2,578,000	25.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	25.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,587.00000	3,577,000	29.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	29.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		176.00000	171,000	20.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		739.00000	744,000	20.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		126.00000	122,000	21.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		989.00000	995,000	21.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,713.00000	6,723,000	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	32.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,663.00000	6,673,000	32.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		8.00000	7,000	29.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,671.00000	3,680,000	29.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	32.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,613.00000	6,623,000	32.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		133.00000	129,000	21.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		946.00000	952,000	21.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,206.00000	1,196,000	17.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		19.00000	19,000	17.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,189.00000	2,180,000	23.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		2.00000	3,000	23.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,187.00000	3,178,000	28.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	1,000	28.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		166.00000	161,000	20.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		779.00000	784,000	20.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		552.00000	543,000	17.93	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		165.00000	166,000	17.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,389.00000	2,379,000	24.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		2.00000	2,000	24.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,387.00000	3,378,000	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		1.00000	1,000	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,164.00000	5,174,000	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		4.00000	4,000	29.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,167.00000	4,177,000	29.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		12.00000	11,000	28.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,175.00000	3,184,000	28.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		157.00000	152,000	21.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		820.00000	825,000	21.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		520.00000	511,000	18.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		183.00000	184,000	18.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,351.00000	1,341,000	18.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		14.00000	14,000	18.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,339.00000	2,329,000	23.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		2.00000	2,000	23.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,337.00000	3,328,000	28.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	1,000	28.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		1.00000	1,000	30.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,214.00000	5,224,000	30.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		4.00000	4,000	29.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,217.00000	4,227,000	29.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		12.00000	11,000	28.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,225.00000	3,234,000	28.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		148.00000	144,000	21.38	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	8.60	Put		861.00000	867,000	21.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,303.00000	1,293,000	18.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		16.00000	16,000	18.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,289.00000	2,279,000	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		2.00000	2,000	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,287.00000	3,278,000	28.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	1,000	28.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	1,000	30.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,264.00000	5,274,000	30.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		11.00000	10,000	28.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,274.00000	3,283,000	28.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		140.00000	136,000	21.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		903.00000	909,000	21.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,254.00000	1,244,000	18.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		17.00000	17,000	18.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,239.00000	2,230,000	23.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		2.00000	3,000	23.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,237.00000	3,228,000	28.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	1,000	28.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	1,000	30.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,414.00000	5,424,000	30.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		3.00000	3,000	29.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,416.00000	4,426,000	29.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		10.00000	9,000	28.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,423.00000	3,432,000	28.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		119.00000	115,000	22.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,032.00000	1,038,000	22.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		381.00000	373,000	18.36	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		294.00000	296,000	18.36	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,111.00000	1,101,000	17.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		24.00000	24,000	17.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		2,090.00000	2,080,000	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		3.00000	3,000	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		3,087.00000	3,078,000	28.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	1,000	28.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		357.00000	349,000	18.43	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		320.00000	322,000	18.43	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		1,063.00000	1,053,000	17.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		26.00000	26,000	17.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		2,040.00000	2,031,000	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		3.00000	4,000	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		3,037.00000	3,028,000	28.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	28.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	1,000	30.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,514.00000	5,524,000	30.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		9.00000	8,000	28.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,522.00000	3,531,000	28.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		107.00000	104,000	22.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,120.00000	1,127,000	22.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		336.00000	329,000	18.63	0.00	0	55.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		349.00000	352,000	18.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		1,018.00000	1,008,000	17.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		31.00000	31,000	17.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,991.00000	1,981,000	21.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		4.00000	4,000	21.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,987.00000	2,978,000	27.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	27.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		1.00000	1,000	30.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,614.00000	5,624,000	30.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		8.00000	7,000	29.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,621.00000	3,630,000	29.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,814.00000	5,824,000	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		2.00000	2,000	30.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,815.00000	4,825,000	30.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		7.00000	6,000	29.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,820.00000	3,829,000	29.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		17.00000	16,000	27.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,830.00000	2,839,000	27.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		1.00000	1,000	30.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,764.00000	5,774,000	30.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		2.00000	2,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,765.00000	4,775,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		7.00000	6,000	29.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,770.00000	3,779,000	29.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		806.00000	796,000	17.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		69.00000	69,000	17.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,743.00000	1,733,000	20.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		6.00000	6,000	20.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,738.00000	2,728,000	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	1,000	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,714.00000	5,724,000	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		7.00000	6,000	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,720.00000	3,729,000	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		19.00000	18,000	27.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,732.00000	2,741,000	27.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		87.00000	84,000	23.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,300.00000	1,307,000	23.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		265.00000	259,000	19.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		478.00000	482,000	19.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		847.00000	837,000	17.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		60.00000	60,000	17.36	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,792.00000	1,783,000	20.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		5.00000	6,000	20.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,788.00000	2,778,000	26.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	26.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	1,000	30.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,564.00000	5,574,000	30.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		8.00000	7,000	29.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,571.00000	3,580,000	29.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		317.00000	310,000	18.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		380.00000	383,000	18.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		974.00000	964,000	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		37.00000	37,000	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,941.00000	1,931,000	21.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		4.00000	4,000	21.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,937.00000	2,928,000	27.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	27.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	1,000	30.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,464.00000	5,474,000	30.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		3.00000	3,000	29.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,466.00000	4,476,000	29.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		9.00000	8,000	28.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,472.00000	3,481,000	28.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		102.00000	98,000	22.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,165.00000	1,171,000	22.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		113.00000	109,000	22.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,076.00000	1,082,000	22.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		1.00000	1,000	30.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,114.00000	5,124,000	30.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		5.00000	4,000	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,118.00000	4,127,000	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		96.00000	93,000	22.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,209.00000	1,216,000	22.95	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	7.00	Call		931.00000	921,000	17.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		44.00000	44,000	17.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,891.00000	1,882,000	21.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		4.00000	5,000	21.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	1,000	30.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,314.00000	5,324,000	30.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		11.00000	9,000	28.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,324.00000	3,332,000	28.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		79.00000	76,000	23.74	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,392.00000	1,399,000	23.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		766.00000	756,000	17.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		79.00000	79,000	17.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,694.00000	1,684,000	20.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		7.00000	7,000	20.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,688.00000	2,678,000	26.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	26.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		6.00000	5,000	29.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		3,969.00000	3,978,000	29.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		75.00000	73,000	23.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,438.00000	1,446,000	23.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		92.00000	89,000	23.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,255.00000	1,262,000	23.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		654.00000	644,000	17.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		117.00000	117,000	17.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	33.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,613.00000	7,623,000	33.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	31.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,113.00000	6,123,000	31.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		2.00000	2,000	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,615.00000	4,625,000	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		13.00000	12,000	28.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,126.00000	3,135,000	28.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,400.00000	1,390,000	18.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		13.00000	13,000	18.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,888.00000	2,878,000	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,387.00000	4,377,000	29.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	29.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	34.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,863.00000	7,873,000	34.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	31.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,363.00000	6,373,000	31.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		10.00000	9,000	28.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,373.00000	3,382,000	28.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		222.00000	216,000	20.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		585.00000	589,000	20.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,158.00000	1,148,000	17.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		21.00000	21,000	17.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,638.00000	2,628,000	25.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	25.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,137.00000	4,127,000	29.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		72.00000	69,000	24.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,485.00000	1,492,000	24.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		490.00000	481,000	18.08	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		203.00000	204,000	18.08	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		3.00000	3,000	29.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,366.00000	4,376,000	29.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		5.00000	5,000	29.70	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,018.00000	4,028,000	29.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		83.00000	80,000	23.54	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,346.00000	1,353,000	23.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		68.00000	66,000	24.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,531.00000	1,539,000	24.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		461.00000	452,000	18.15	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		224.00000	225,000	18.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		4.00000	3,000	29.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,317.00000	4,326,000	29.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		54.00000	53,000	25.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,767.00000	1,776,000	25.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		60.00000	58,000	24.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,673.00000	1,681,000	24.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		433.00000	425,000	18.22	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		246.00000	248,000	18.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		52.00000	50,000	25.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,815.00000	1,823,000	25.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		57.00000	55,000	25.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,720.00000	1,728,000	25.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		62.00000	60,000	24.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,625.00000	1,633,000	24.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		407.00000	398,000	18.29	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		270.00000	271,000	18.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		2.00000	2,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,665.00000	4,675,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		250.00000	244,000	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		513.00000	517,000	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		2.00000	2,000	30.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,865.00000	4,875,000	30.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		18.00000	17,000	27.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,781.00000	2,790,000	27.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		20.00000	19,000	27.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,683.00000	2,692,000	27.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		23.00000	21,000	27.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,586.00000	2,594,000	27.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		198.00000	192,000	20.40	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		661.00000	665,000	20.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		2.00000	2,000	30.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,715.00000	4,725,000	30.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		22.00000	20,000	27.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,635.00000	2,643,000	27.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		24.00000	23,000	27.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,537.00000	2,546,000	27.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		236.00000	229,000	19.81	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		549.00000	552,000	19.81	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		3.00000	2,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,566.00000	4,575,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		25.00000	24,000	27.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,488.00000	2,497,000	27.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		28.00000	27,000	26.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,391.00000	2,400,000	26.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		32.00000	30,000	26.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,295.00000	2,303,000	26.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		35.00000	34,000	26.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,198.00000	2,207,000	26.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		39.00000	38,000	26.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,102.00000	2,111,000	26.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		44.00000	43,000	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,007.00000	2,016,000	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		48.00000	46,000	25.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1,911.00000	1,919,000	25.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		281.00000	275,000	19.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		444.00000	448,000	19.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		4.00000	3,000	29.85	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,267.00000	4,276,000	29.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		65.00000	63,000	24.53	0.00	0	26,596.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,578.00000	1,586,000	24.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		3.00000	2,000	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,516.00000	4,525,000	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		27.00000	25,000	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,440.00000	2,448,000	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		30.00000	28,000	26.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,343.00000	2,351,000	26.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		33.00000	32,000	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,246.00000	2,255,000	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		42.00000	40,000	26.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,055.00000	2,063,000	26.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		46.00000	44,000	26.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		1,959.00000	1,967,000	26.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		50.00000	48,000	25.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,863.00000	1,871,000	25.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		299.00000	292,000	19.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		412.00000	415,000	19.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		37.00000	36,000	26.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,150.00000	2,159,000	26.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	34.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,813.00000	7,823,000	34.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,187.00000	4,177,000	29.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		1.00000	0,000	30.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,864.00000	5,873,000	30.82	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	11.75	Call		6.00000	5,000	29.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,869.00000	3,878,000	29.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	34.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		7,913.00000	7,923,000	34.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		5,913.00000	5,923,000	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		6.00000	5,000	29.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		3,919.00000	3,928,000	29.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		4,087.00000	4,077,000	29.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,063.00000	8,073,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	31.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,063.00000	6,073,000	31.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		5.00000	4,000	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,068.00000	4,077,000	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,937.00000	3,927,000	29.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		7,963.00000	7,973,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	30.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		5,963.00000	5,973,000	30.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		4,037.00000	4,027,000	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	34.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,613.00000	9,623,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,013.00000	8,023,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	30.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,013.00000	6,023,000	30.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,987.00000	3,977,000	29.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,113.00000	8,123,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,887.00000	3,877,000	29.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,163.00000	8,173,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	31.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,163.00000	6,173,000	31.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		888.00000	878,000	17.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		51.00000	51,000	17.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,842.00000	1,832,000	21.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		5.00000	5,000	21.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,838.00000	2,828,000	26.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	26.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,837.00000	3,827,000	29.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,713.00000	7,723,000	34.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,287.00000	4,277,000	29.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	29.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	34.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,763.00000	7,773,000	34.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,237.00000	4,227,000	29.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	29.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,213.00000	8,223,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	31.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,213.00000	6,223,000	31.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,787.00000	3,777,000	29.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		619.00000	609,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		132.00000	132,000	17.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			8.01180	8.01990		18.88	0.00	0	6,833.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,831.00000	7,839,000	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		13.00000	12,000	32.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,843.00000	5,850,000	32.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		38.00000	38,000	29.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,868.00000	3,876,000	29.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		120.00000	118,000	24.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		1,950.00000	1,956,000	24.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,230.00000	1,220,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		60.00000	58,000	17.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,178.00000	2,170,000	20.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		8.00000	8,000	20.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,172.00000	3,164,000	25.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		2.00000	2,000	25.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,170.00000	4,162,000	30.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	30.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	30.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,781.00000	7,789,000	30.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		13.00000	12,000	32.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,793.00000	5,800,000	32.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		39.00000	38,000	29.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,819.00000	3,826,000	29.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		124.00000	121,000	24.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,904.00000	1,909,000	24.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		569.00000	561,000	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		349.00000	349,000	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,274.00000	1,265,000	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		54.00000	53,000	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,227.00000	2,219,000	20.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		7.00000	7,000	20.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,222.00000	3,213,000	25.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		2.00000	1,000	25.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,220.00000	4,212,000	30.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	30.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		544.00000	536,000	18.61	0.00	0	509.00

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	7.85	Put		374.00000	374,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		7,881.00000	7,889,000	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		12.00000	12,000	32.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		5,892.00000	5,900,000	32.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		38.00000	37,000	29.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		3,918.00000	3,925,000	29.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		116.00000	114,000	24.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		1,996.00000	2,002,000	24.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		519.00000	512,000	18.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		399.00000	400,000	18.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,186.00000	1,176,000	17.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		66.00000	64,000	17.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,129.00000	2,120,000	19.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		9.00000	8,000	19.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,122.00000	3,114,000	25.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		2.00000	2,000	25.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,120.00000	4,112,000	30.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	30.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		7,931.00000	7,939,000	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		12.00000	11,000	32.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		5,942.00000	5,949,000	32.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		37.00000	36,000	29.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		3,967.00000	3,974,000	29.82	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	13/09/2010	Foreign Exchange Future	9.95	Call		113.00000	111,000	25.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,043.00000	2,049,000	25.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		496.00000	489,000	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		426.00000	427,000	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,142.00000	1,132,000	17.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		72.00000	70,000	17.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		2,079.00000	2,071,000	19.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		9.00000	9,000	19.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		3,072.00000	3,064,000	24.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		2.00000	2,000	24.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		4,070.00000	4,062,000	30.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	30.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,031.00000	8,039,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		11.00000	10,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,041.00000	6,048,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		35.00000	34,000	30.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,065.00000	4,072,000	30.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		106.00000	104,000	25.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,136.00000	2,142,000	25.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		454.00000	448,000	19.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		484.00000	486,000	19.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		1,058.00000	1,049,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		88.00000	87,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,981.00000	1,973,000	19.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		11.00000	11,000	19.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,972.00000	2,964,000	24.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	24.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,970.00000	3,962,000	29.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,081.00000	8,089,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		11.00000	10,000	32.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,091.00000	6,098,000	32.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		34.00000	33,000	30.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,114.00000	4,121,000	30.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		103.00000	101,000	25.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,183.00000	2,189,000	25.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		436.00000	429,000	19.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		516.00000	517,000	19.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		1,019.00000	1,010,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		99.00000	98,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,932.00000	1,924,000	19.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		12.00000	12,000	19.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,923.00000	2,914,000	23.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		3.00000	2,000	23.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,920.00000	3,912,000	29.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,131.00000	8,139,000	30.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		10.00000	9,000	32.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,140.00000	6,147,000	32.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		33.00000	32,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,163.00000	4,170,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		99.00000	97,000	25.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,229.00000	2,235,000	25.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		418.00000	411,000	19.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		548.00000	549,000	19.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		981.00000	971,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		111.00000	109,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,884.00000	1,875,000	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		14.00000	13,000	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,873.00000	2,865,000	23.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		3.00000	3,000	23.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,871.00000	3,862,000	29.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	29.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,281.00000	8,289,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		9.00000	8,000	32.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,289.00000	6,296,000	32.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		30.00000	29,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,310.00000	4,317,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		90.00000	88,000	25.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,370.00000	2,376,000	25.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		871.00000	862,000	17.64	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	13/09/2010	Foreign Exchange Future	7.30	Put		151.00000	150,000	17.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,740.00000	1,731,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		20.00000	19,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,724.00000	2,715,000	22.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		4.00000	3,000	22.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,721.00000	3,713,000	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,231.00000	8,239,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		9.00000	8,000	32.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,239.00000	6,246,000	32.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		31.00000	30,000	30.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,261.00000	4,268,000	30.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		93.00000	91,000	25.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,323.00000	2,329,000	25.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		384.00000	378,000	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		614.00000	616,000	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		907.00000	897,000	17.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		137.00000	135,000	17.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,788.00000	1,779,000	18.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		18.00000	17,000	18.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,773.00000	2,765,000	23.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		3.00000	3,000	23.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,771.00000	3,763,000	28.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	28.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,381.00000	8,389,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		8.00000	7,000	31.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,388.00000	6,395,000	31.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		28.00000	27,000	30.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,408.00000	4,415,000	30.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		84.00000	83,000	26.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,464.00000	2,471,000	26.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		339.00000	334,000	20.15	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		719.00000	722,000	20.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		803.00000	794,000	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		183.00000	182,000	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,644.00000	1,636,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		24.00000	24,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,624.00000	2,616,000	22.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		4.00000	4,000	22.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,621.00000	3,613,000	27.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	27.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		369.00000	363,000	19.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		649.00000	651,000	19.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		2.00000	2,000	30.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,682.00000	7,690,000	30.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		14.00000	13,000	31.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,694.00000	5,701,000	31.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		41.00000	40,000	29.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,721.00000	3,728,000	29.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		131.00000	129,000	24.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,811.00000	1,817,000	24.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		621.00000	613,000	18.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		301.00000	301,000	18.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,365.00000	1,356,000	17.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		45.00000	44,000	17.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,326.00000	2,318,000	20.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		6.00000	6,000	20.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,321.00000	3,313,000	26.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	1,000	26.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,320.00000	4,312,000	30.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	30.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		2.00000	2,000	30.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,732.00000	7,740,000	30.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		13.00000	12,000	32.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,743.00000	5,750,000	32.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		40.00000	39,000	29.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,770.00000	3,777,000	29.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		127.00000	125,000	24.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,857.00000	1,863,000	24.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		594.00000	587,000	18.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		324.00000	325,000	18.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,319.00000	1,310,000	17.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		49.00000	48,000	17.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,277.00000	2,269,000	20.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		7.00000	7,000	20.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,272.00000	3,263,000	25.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		2.00000	1,000	25.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,270.00000	4,262,000	30.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	30.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		7,981.00000	7,989,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		12.00000	11,000	32.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		5,992.00000	5,999,000	32.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		36.00000	35,000	29.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,016.00000	4,023,000	29.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		110.00000	108,000	25.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,090.00000	2,096,000	25.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		474.00000	467,000	18.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		454.00000	455,000	18.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,099.00000	1,089,000	17.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		79.00000	77,000	17.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		2,030.00000	2,021,000	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		10.00000	9,000	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		3,022.00000	3,014,000	24.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		2.00000	2,000	24.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		4,020.00000	4,012,000	30.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	30.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	30.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,181.00000	8,189,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		9.00000	9,000	32.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,189.00000	6,197,000	32.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		32.00000	31,000	30.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,212.00000	4,219,000	30.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		96.00000	94,000	25.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,276.00000	2,282,000	25.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		401.00000	394,000	19.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		581.00000	582,000	19.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		944.00000	934,000	17.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		124.00000	122,000	17.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,836.00000	1,827,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		16.00000	15,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,823.00000	2,815,000	23.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		3.00000	3,000	23.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,821.00000	3,812,000	28.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	28.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,331.00000	8,339,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		8.00000	8,000	32.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,338.00000	6,346,000	32.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		29.00000	28,000	30.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,359.00000	4,366,000	30.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		87.00000	86,000	26.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,417.00000	2,424,000	26.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		354.00000	348,000	19.99	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		684.00000	686,000	19.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		837.00000	827,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		167.00000	165,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,692.00000	1,683,000	18.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		22.00000	21,000	18.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,674.00000	2,666,000	22.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		4.00000	4,000	22.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,671.00000	3,663,000	28.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	28.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		171.00000	168,000	23.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,451.00000	1,456,000	23.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		190.00000	187,000	22.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,320.00000	1,325,000	22.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		831.00000	834,000	20.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		301.00000	296,000	20.63	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		947.00000	950,000	21.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		267.00000	262,000	21.11	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		197.00000	194,000	22.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,277.00000	1,282,000	22.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		212.00000	209,000	22.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,192.00000	1,197,000	22.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			8.14500	8.15230		19.05	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		18.00000	17,000	33.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,816.00000	7,822,000	33.49	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	13/12/2010	Foreign Exchange Future	13.95	Call		37.00000	37,000	31.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,835.00000	5,842,000	31.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		79.00000	78,000	28.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		3,877.00000	3,883,000	28.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		194.00000	192,000	23.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		1,992.00000	1,997,000	23.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		657.00000	650,000	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		455.00000	455,000	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,301.00000	1,292,000	17.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		99.00000	97,000	17.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,218.00000	2,210,000	18.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		16.00000	15,000	18.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,207.00000	3,200,000	23.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		5.00000	5,000	23.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,203.00000	4,196,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		436.00000	431,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		834.00000	836,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		18.00000	17,000	33.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,866.00000	7,872,000	33.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		37.00000	36,000	31.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		5,885.00000	5,891,000	31.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		78.00000	77,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		3,926.00000	3,932,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		189.00000	187,000	24.07	112,200.00	600	300.00

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	Put		2,037.00000	2,042,000	24.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,260.00000	1,251,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		108.00000	106,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,169.00000	2,161,000	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		17.00000	16,000	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,158.00000	3,150,000	23.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		6.00000	5,000	23.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,153.00000	4,146,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		17.00000	17,000	33.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		7,915.00000	7,922,000	33.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		36.00000	36,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		5,934.00000	5,941,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		76.00000	75,000	28.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		3,974.00000	3,980,000	28.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		185.00000	183,000	24.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,083.00000	2,088,000	24.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		611.00000	605,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		509.00000	510,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,219.00000	1,210,000	17.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		117.00000	115,000	17.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,120.00000	2,112,000	18.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		18.00000	17,000	18.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,108.00000	3,100,000	23.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		6.00000	5,000	23.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		4,103.00000	4,096,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		17.00000	16,000	33.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		7,965.00000	7,971,000	33.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		36.00000	35,000	31.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		5,984.00000	5,990,000	31.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		75.00000	74,000	28.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,023.00000	4,029,000	28.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		180.00000	178,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,128.00000	2,133,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		590.00000	583,000	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		538.00000	538,000	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,179.00000	1,170,000	17.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		127.00000	125,000	17.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		2,071.00000	2,062,000	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		19.00000	17,000	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		3,058.00000	3,051,000	22.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		6.00000	6,000	22.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		4,054.00000	4,046,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		2.00000	1,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		634.00000	627,000	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		482.00000	482,000	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		17.00000	16,000	33.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,015.00000	8,021,000	33.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		35.00000	34,000	31.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,033.00000	6,039,000	31.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		74.00000	73,000	28.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,072.00000	4,078,000	28.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		176.00000	174,000	24.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,174.00000	2,179,000	24.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		569.00000	563,000	19.05	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		567.00000	568,000	19.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,139.00000	1,130,000	17.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		137.00000	135,000	17.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		2,022.00000	2,013,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		20.00000	18,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		3,009.00000	3,001,000	22.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		7.00000	6,000	22.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		4,004.00000	3,996,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		2.00000	1,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		16.00000	16,000	33.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,064.00000	8,071,000	33.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		34.00000	34,000	31.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,082.00000	6,089,000	31.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		72.00000	71,000	28.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,120.00000	4,126,000	28.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		171.00000	170,000	24.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,219.00000	2,225,000	24.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		550.00000	544,000	19.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		598.00000	599,000	19.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,103.00000	1,094,000	17.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		151.00000	149,000	17.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,974.00000	1,966,000	17.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		22.00000	21,000	17.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,959.00000	2,952,000	22.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		7.00000	7,000	22.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,954.00000	3,946,000	26.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		2.00000	1,000	26.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		16.00000	15,000	33.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,114.00000	8,120,000	33.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		34.00000	33,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,132.00000	6,138,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		71.00000	70,000	28.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,169.00000	4,175,000	28.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		167.00000	165,000	24.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,265.00000	2,270,000	24.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		532.00000	526,000	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		630.00000	631,000	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,067.00000	1,058,000	17.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		165.00000	163,000	17.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,927.00000	1,918,000	17.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		25.00000	23,000	17.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,910.00000	2,902,000	22.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		8.00000	7,000	22.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,904.00000	3,897,000	26.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		2.00000	2,000	26.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		14.00000	14,000	33.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,312.00000	8,319,000	33.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		31.00000	30,000	32.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,329.00000	6,335,000	32.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		65.00000	64,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,363.00000	4,369,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		151.00000	149,000	25.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,449.00000	2,454,000	25.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		465.00000	460,000	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		763.00000	765,000	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		933.00000	924,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		231.00000	229,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,741.00000	1,732,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		39.00000	37,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,711.00000	2,704,000	21.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		9.00000	9,000	21.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,705.00000	3,697,000	25.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		3.00000	2,000	25.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		15.00000	14,000	33.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,263.00000	8,269,000	33.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		32.00000	31,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,280.00000	6,286,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		66.00000	65,000	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,314.00000	4,320,000	29.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		155.00000	153,000	25.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,403.00000	2,408,000	25.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		481.00000	475,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		729.00000	730,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		965.00000	957,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		213.00000	212,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,787.00000	1,778,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		35.00000	33,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,761.00000	2,753,000	21.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		9.00000	8,000	21.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,754.00000	3,747,000	25.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		2.00000	2,000	25.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		422.00000	417,000	20.27	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		870.00000	872,000	20.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		14.00000	13,000	33.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,362.00000	8,368,000	33.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		30.00000	30,000	32.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,378.00000	6,385,000	32.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		64.00000	63,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,412.00000	4,418,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		147.00000	145,000	25.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,495.00000	2,500,000	25.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		450.00000	445,000	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		798.00000	800,000	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		902.00000	893,000	17.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		250.00000	248,000	17.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,695.00000	1,686,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		43.00000	41,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,662.00000	2,654,000	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		10.00000	9,000	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,655.00000	3,647,000	25.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		3.00000	2,000	25.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		514.00000	508,000	19.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		662.00000	663,000	19.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		18.00000	18,000	33.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,716.00000	7,723,000	33.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		39.00000	38,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,737.00000	5,743,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		82.00000	81,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,780.00000	3,786,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		204.00000	202,000	23.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		1,902.00000	1,907,000	23.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		706.00000	698,000	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		404.00000	403,000	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,385.00000	1,376,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		83.00000	81,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,317.00000	2,308,000	19.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		15.00000	13,000	19.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,307.00000	3,299,000	23.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		5.00000	4,000	23.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,303.00000	4,295,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		18.00000	17,000	33.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,766.00000	7,772,000	33.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		38.00000	37,000	31.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,786.00000	5,792,000	31.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		80.00000	80,000	28.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,828.00000	3,835,000	28.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		199.00000	197,000	23.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		1,947.00000	1,952,000	23.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		681.00000	674,000	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		429.00000	429,000	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,343.00000	1,334,000	17.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		91.00000	89,000	17.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,267.00000	2,259,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		15.00000	14,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,257.00000	3,249,000	23.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		5.00000	4,000	23.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,253.00000	4,246,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		15.00000	15,000	33.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,163.00000	8,170,000	33.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		33.00000	32,000	31.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,181.00000	6,187,000	31.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		69.00000	68,000	29.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,217.00000	4,223,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		163.00000	161,000	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,311.00000	2,316,000	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		1,033.00000	1,023,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		181.00000	178,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,880.00000	1,871,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		28.00000	26,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,860.00000	2,852,000	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		8.00000	7,000	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,854.00000	3,847,000	26.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		2.00000	2,000	26.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		15.00000	14,000	33.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,213.00000	8,219,000	33.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		32.00000	32,000	32.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,230.00000	6,237,000	32.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		68.00000	67,000	29.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,266.00000	4,272,000	29.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		159.00000	157,000	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,357.00000	2,362,000	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		497.00000	492,000	19.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		695.00000	697,000	19.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		999.00000	990,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		197.00000	195,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,833.00000	1,824,000	17.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		31.00000	29,000	17.49	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	13/12/2010	Foreign Exchange Future	5.35	Call		2,811.00000	2,803,000	21.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		9.00000	8,000	21.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,804.00000	3,797,000	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		2.00000	2,000	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		25.00000	24,000	32.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		6,923.00000	6,929,000	32.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		51.00000	50,000	30.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		4,949.00000	4,955,000	30.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		113.00000	112,000	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,011.00000	3,017,000	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		318.00000	314,000	21.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,216.00000	1,219,000	21.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,102.00000	5,095,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,257.00000	1,260,000	21.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		309.00000	305,000	21.63	201,300.00	660	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		245.00000	242,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,593.00000	1,597,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		291.00000	287,000	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,339.00000	1,342,000	21.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.07870	12.10060		13.70	277,810.10	23	11,901.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,899.00000	9,921,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	39.98	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	15/03/2010	Foreign Exchange Future	20.00	Put		7,899.00000	7,921,000	39.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	37.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,899.00000	5,921,000	37.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	29.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,899.00000	3,921,000	29.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		3.00000	2,000	20.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,902.00000	1,923,000	20.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		27.00000	21,000	17.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		926.00000	942,000	17.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		264.00000	238,000	13.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		163.00000	159,000	13.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,106.00000	1,084,000	16.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		5.00000	5,000	16.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,101.00000	2,079,000	22.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		0.00000	0,000	22.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		10,049.00000	10,071,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		8,049.00000	8,071,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	37.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		6,049.00000	6,071,000	37.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	29.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,049.00000	4,071,000	29.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		2.00000	2,000	21.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,051.00000	2,073,000	21.47	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	15/03/2010	Foreign Exchange Future	13.15	Call		19.00000	15,000	17.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,068.00000	1,086,000	17.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		188.00000	168,000	14.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		237.00000	239,000	14.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		959.00000	938,000	15.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		8.00000	9,000	15.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,951.00000	1,929,000	21.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		0.00000	0,000	21.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,999.00000	10,021,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,999.00000	8,021,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	37.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,999.00000	6,021,000	37.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	29.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,999.00000	4,021,000	29.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		2.00000	2,000	21.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,001.00000	2,023,000	21.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		21.00000	17,000	17.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,020.00000	1,038,000	17.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		209.00000	188,000	13.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		208.00000	209,000	13.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,008.00000	986,000	15.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		7.00000	7,000	15.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,001.00000	1,979,000	21.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		0.00000	0,000	21.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,951.00000	2,929,000	24.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	24.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,399.00000	9,421,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	39.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,399.00000	7,421,000	39.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,249.00000	9,271,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	39.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,249.00000	7,271,000	39.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	34.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,249.00000	5,271,000	34.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	26.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,249.00000	3,271,000	26.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		12.00000	9,000	18.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,261.00000	1,280,000	18.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		121.00000	105,000	14.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		370.00000	376,000	14.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		771.00000	748,000	15.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		20.00000	19,000	15.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,752.00000	1,730,000	20.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		1.00000	1,000	20.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,751.00000	2,729,000	23.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	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	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,099.00000	9,121,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	38.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,099.00000	7,121,000	38.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	33.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,099.00000	5,121,000	33.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	25.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,099.00000	3,121,000	25.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		17.00000	13,000	17.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,116.00000	1,134,000	17.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		169.00000	149,000	14.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		268.00000	270,000	14.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		912.00000	890,000	15.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		11.00000	11,000	15.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,901.00000	1,879,000	21.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		0.00000	0,000	21.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,901.00000	2,879,000	24.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	24.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,149.00000	9,171,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	38.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,149.00000	7,171,000	38.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,149.00000	5,171,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	26.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,149.00000	3,171,000	26.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		15.00000	12,000	18.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,164.00000	1,183,000	18.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		151.00000	133,000	14.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		300.00000	304,000	14.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		864.00000	842,000	15.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		13.00000	13,000	15.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,852.00000	1,830,000	20.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		1.00000	1,000	20.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,851.00000	2,829,000	24.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	24.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,299.00000	9,321,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	39.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,299.00000	7,321,000	39.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	34.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,299.00000	5,321,000	34.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	26.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,299.00000	3,321,000	26.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		11.00000	8,000	18.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,310.00000	1,329,000	18.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		108.00000	93,000	14.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		407.00000	414,000	14.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		725.00000	703,000	15.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		24.00000	24,000	15.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,702.00000	1,680,000	19.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		1.00000	1,000	19.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,701.00000	2,679,000	23.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	23.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,549.00000	9,571,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	39.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,549.00000	7,571,000	39.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,699.00000	9,721,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	39.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,699.00000	7,721,000	39.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,949.00000	9,971,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,949.00000	7,971,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	37.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,949.00000	5,971,000	37.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	29.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,949.00000	3,971,000	29.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		24.00000	19,000	17.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		973.00000	990,000	17.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		236.00000	210,000	13.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		185.00000	181,000	13.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,057.00000	1,035,000	15.76	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	15/03/2010	Foreign Exchange Future	11.05	Put		6.00000	6,000	15.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,051.00000	2,029,000	22.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		0.00000	0,000	22.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,849.00000	9,871,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	39.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,849.00000	7,871,000	39.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,799.00000	9,821,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	39.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,799.00000	7,821,000	39.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,749.00000	9,771,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	39.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,749.00000	7,771,000	39.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,649.00000	9,671,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	39.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,649.00000	7,671,000	39.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,499.00000	9,521,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	39.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,499.00000	7,521,000	39.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,449.00000	9,471,000	40.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	39.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,449.00000	7,471,000	39.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,349.00000	9,371,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	39.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,349.00000	7,371,000	39.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	34.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,349.00000	5,371,000	34.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	26.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,349.00000	3,371,000	26.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		9.00000	7,000	18.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,358.00000	1,378,000	18.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		96.00000	82,000	15.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		445.00000	453,000	15.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		680.00000	657,000	14.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		29.00000	28,000	14.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,652.00000	1,630,000	19.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		1.00000	1,000	19.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,651.00000	2,629,000	23.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	23.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,199.00000	9,221,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	39.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,199.00000	7,221,000	39.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	34.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,199.00000	5,221,000	34.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	30.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,199.00000	4,221,000	30.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	26.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,199.00000	3,221,000	26.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		2.00000	1,000	22.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,201.00000	2,222,000	22.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		13.00000	10,000	18.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,212.00000	1,231,000	18.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		136.00000	118,000	14.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		335.00000	339,000	14.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		817.00000	795,000	15.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		16.00000	16,000	15.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,802.00000	1,780,000	20.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		1.00000	1,000	20.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,801.00000	2,779,000	24.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	24.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		3.00000	2,000	21.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,952.00000	1,973,000	21.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	36.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,799.00000	5,821,000	36.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	32.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,799.00000	4,821,000	32.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	28.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,799.00000	3,821,000	28.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		1.00000	1,000	24.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,800.00000	2,822,000	24.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		4.00000	3,000	20.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,803.00000	1,824,000	20.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		34.00000	27,000	16.83	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		833.00000	848,000	16.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		326.00000	300,000	14.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		125.00000	121,000	14.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,205.00000	1,183,000	16.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		4.00000	4,000	16.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,201.00000	2,179,000	22.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		0.00000	0,000	22.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	35.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,549.00000	5,571,000	35.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	31.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,549.00000	4,571,000	31.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	27.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,549.00000	3,571,000	27.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		1.00000	1,000	23.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,550.00000	2,572,000	23.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		6.00000	5,000	19.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,555.00000	1,576,000	19.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		61.00000	50,000	15.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		610.00000	621,000	15.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		510.00000	486,000	14.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		59.00000	57,000	14.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,453.00000	1,431,000	18.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		2.00000	2,000	18.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,451.00000	2,429,000	23.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		0.00000	0,000	23.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	36.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,649.00000	5,671,000	36.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	32.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,649.00000	4,671,000	32.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	28.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,649.00000	3,671,000	28.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		1.00000	1,000	23.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,650.00000	2,672,000	23.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		5.00000	4,000	19.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,654.00000	1,675,000	19.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		48.00000	39,000	16.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		697.00000	710,000	16.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		432.00000	407,000	14.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		81.00000	78,000	14.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,354.00000	1,331,000	17.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3.00000	2,000	17.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,351.00000	2,329,000	22.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		0.00000	0,000	22.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	35.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,449.00000	5,471,000	35.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	31.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,449.00000	4,471,000	31.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	27.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,449.00000	3,471,000	27.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		1.00000	1,000	23.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,450.00000	2,472,000	23.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		8.00000	6,000	19.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,457.00000	1,477,000	19.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		76.00000	64,000	15.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		525.00000	535,000	15.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		593.00000	570,000	14.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		42.00000	41,000	14.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,552.00000	1,530,000	18.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		1.00000	1,000	18.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,551.00000	2,529,000	23.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	23.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	36.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,749.00000	5,771,000	36.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	32.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,749.00000	4,771,000	32.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	28.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,749.00000	3,771,000	28.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		1.00000	1,000	24.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,750.00000	2,772,000	24.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		4.00000	3,000	20.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,753.00000	1,774,000	20.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		38.00000	31,000	16.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		787.00000	802,000	16.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		360.00000	334,000	14.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		109.00000	105,000	14.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,254.00000	1,232,000	17.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3.00000	3,000	17.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,251.00000	2,229,000	22.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		0.00000	0,000	22.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	36.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,849.00000	5,871,000	36.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	32.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,849.00000	4,871,000	32.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,849.00000	3,871,000	28.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		1.00000	1,000	24.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,850.00000	2,872,000	24.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		3.00000	2,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,852.00000	1,873,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		30.00000	24,000	17.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		879.00000	895,000	17.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		294.00000	268,000	13.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		143.00000	139,000	13.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,155.00000	1,133,000	16.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		4.00000	4,000	16.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,151.00000	2,129,000	22.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		0.00000	0,000	22.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	36.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,699.00000	5,721,000	36.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	32.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,699.00000	4,721,000	32.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	28.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,699.00000	3,721,000	28.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		1.00000	1,000	24.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,700.00000	2,722,000	24.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		4.00000	3,000	20.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,703.00000	1,724,000	20.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		43.00000	35,000	16.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		742.00000	756,000	16.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		395.00000	370,000	14.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		94.00000	91,000	14.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,304.00000	1,282,000	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3.00000	3,000	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,301.00000	2,279,000	22.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		0.00000	0,000	22.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	35.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,599.00000	5,621,000	35.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	31.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,599.00000	4,621,000	31.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	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	15/03/2010	Foreign Exchange Future	15.70	Put		3,599.00000	3,621,000	27.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		1.00000	1,000	23.75	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,600.00000	2,622,000	23.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		6.00000	4,000	19.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,605.00000	1,625,000	19.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		54.00000	44,000	16.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		653.00000	665,000	16.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		470.00000	446,000	14.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		69.00000	67,000	14.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,403.00000	1,381,000	17.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		2.00000	2,000	17.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,401.00000	2,379,000	23.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		0.00000	0,000	23.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	35.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,499.00000	5,521,000	35.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	31.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,499.00000	4,521,000	31.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	27.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,499.00000	3,521,000	27.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		1.00000	1,000	23.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,500.00000	2,522,000	23.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		7.00000	5,000	19.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,506.00000	1,526,000	19.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		68.00000	57,000	15.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		567.00000	578,000	15.72	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	15/03/2010	Foreign Exchange Future	11.60	Call		551.00000	527,000	14.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		50.00000	48,000	14.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,503.00000	1,481,000	18.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2.00000	2,000	18.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,501.00000	2,479,000	23.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		0.00000	0,000	23.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	35.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,399.00000	5,421,000	35.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	31.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,399.00000	4,421,000	31.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	27.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,399.00000	3,421,000	27.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	22.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,400.00000	2,422,000	22.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		86.00000	73,000	15.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		485.00000	494,000	15.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		636.00000	613,000	14.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		35.00000	34,000	14.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,602.00000	1,580,000	19.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		1.00000	1,000	19.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,601.00000	2,579,000	23.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	23.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		8.00000	7,000	19.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,407.00000	1,428,000	19.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	40.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,499.00000	8,521,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	38.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,499.00000	6,521,000	38.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,501.00000	3,479,000	23.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	23.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,399.00000	8,421,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	37.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,399.00000	6,421,000	37.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,601.00000	3,579,000	22.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	22.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,449.00000	8,471,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	37.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,449.00000	6,471,000	37.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,551.00000	3,529,000	22.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	22.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,699.00000	8,721,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	38.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,699.00000	6,721,000	38.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,301.00000	3,279,000	23.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	23.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,799.00000	8,821,000	40.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	38.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,799.00000	6,821,000	38.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,201.00000	3,179,000	24.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	24.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,749.00000	8,771,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	38.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,749.00000	6,771,000	38.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,251.00000	3,229,000	23.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	23.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,849.00000	8,871,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	38.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,849.00000	6,871,000	38.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,151.00000	3,129,000	24.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	24.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,999.00000	9,021,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	38.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,999.00000	7,021,000	38.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	33.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,999.00000	5,021,000	33.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		1.00000	0,000	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,000.00000	3,021,000	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,001.00000	2,979,000	24.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	24.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		9,049.00000	9,071,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	38.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,049.00000	7,071,000	38.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	33.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,049.00000	5,071,000	33.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		1.00000	0,000	25.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,050.00000	3,071,000	25.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,949.00000	8,971,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	38.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,949.00000	6,971,000	38.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	33.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,949.00000	4,971,000	33.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		1.00000	0,000	25.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,950.00000	2,971,000	25.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,051.00000	3,029,000	24.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	24.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,249.00000	8,271,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	37.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,249.00000	6,271,000	37.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	30.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,249.00000	4,271,000	30.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		2.00000	1,000	22.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,251.00000	2,272,000	22.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,751.00000	3,729,000	22.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	22.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,151.00000	4,129,000	21.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	21.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,101.00000	3,079,000	24.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	24.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,101.00000	4,079,000	21.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	21.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,251.00000	4,229,000	21.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	21.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,051.00000	4,029,000	21.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	21.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,549.00000	8,571,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	38.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,549.00000	6,571,000	38.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,451.00000	3,429,000	23.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	23.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,951.00000	3,929,000	21.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	21.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,099.00000	8,121,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	37.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,099.00000	6,121,000	37.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,099.00000	4,121,000	29.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		2.00000	2,000	21.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,101.00000	2,123,000	21.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,901.00000	3,879,000	21.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	21.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,349.00000	8,371,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	37.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,349.00000	6,371,000	37.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	30.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,349.00000	4,371,000	30.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	22.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,350.00000	2,372,000	22.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,651.00000	3,629,000	22.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	22.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,599.00000	8,621,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	38.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,599.00000	6,621,000	38.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,401.00000	3,379,000	23.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	23.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,299.00000	8,321,000	40.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	37.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,299.00000	6,321,000	37.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	30.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,299.00000	4,321,000	30.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	22.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,300.00000	2,322,000	22.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,701.00000	3,679,000	22.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	22.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,649.00000	8,671,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	38.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,649.00000	6,671,000	38.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,351.00000	3,329,000	23.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	23.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.27900	12.30230		15.69	0.00	0	13,388.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,748.00000	9,771,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		1.00000	1,000	28.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,749.00000	7,772,000	28.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,048.00000	10,071,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		1.00000	1,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,049.00000	8,072,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,548.00000	9,571,000	28.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		1.00000	1,000	28.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,549.00000	7,572,000	28.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		5.00000	4,000	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,553.00000	5,575,000	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		32.00000	30,000	24.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,580.00000	3,601,000	24.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,398.00000	9,421,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		1.00000	1,000	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,399.00000	7,422,000	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		6.00000	5,000	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,404.00000	5,426,000	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		36.00000	33,000	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,434.00000	3,454,000	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,298.00000	9,321,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		2.00000	1,000	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,300.00000	7,322,000	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		158.00000	151,000	19.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,456.00000	1,472,000	19.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		352.00000	339,000	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		650.00000	660,000	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,729.00000	1,706,000	16.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		27.00000	27,000	16.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,709.00000	2,686,000	19.59	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	9.60	Put		7.00000	7,000	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,098.00000	9,121,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		2.00000	2,000	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,100.00000	7,123,000	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,148.00000	9,171,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		2.00000	1,000	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,150.00000	7,172,000	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		401.00000	386,000	16.30	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		549.00000	557,000	16.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		972.00000	951,000	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		120.00000	122,000	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,873.00000	1,850,000	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		21.00000	21,000	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,858.00000	2,835,000	20.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		6.00000	6,000	20.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,598.00000	9,621,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		5.00000	4,000	25.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,603.00000	5,625,000	25.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		31.00000	29,000	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,629.00000	3,650,000	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,798.00000	9,821,000	28.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		1.00000	1,000	28.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,799.00000	7,822,000	28.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		4.00000	3,000	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,802.00000	5,824,000	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,948.00000	9,971,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		1.00000	1,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,949.00000	7,972,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		479.00000	460,000	15.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		427.00000	431,000	15.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,133.00000	1,109,000	14.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		81.00000	80,000	14.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,067.00000	2,044,000	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		15.00000	15,000	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,998.00000	10,021,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		1.00000	1,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,999.00000	8,022,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,090.00000	1,068,000	14.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		88.00000	89,000	14.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,018.00000	1,995,000	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		16.00000	16,000	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,898.00000	9,921,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		1.00000	1,000	28.71	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	20.20	Put		7,899.00000	7,922,000	28.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		105.00000	100,000	21.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,003.00000	2,021,000	21.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		215.00000	205,000	18.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,113.00000	1,126,000	18.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		503.00000	484,000	15.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		401.00000	405,000	15.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,177.00000	1,153,000	14.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		75.00000	74,000	14.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,116.00000	2,093,000	17.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		14.00000	14,000	17.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,848.00000	9,871,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		4.00000	3,000	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,852.00000	5,874,000	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		27.00000	25,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,875.00000	3,896,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,698.00000	9,721,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		1.00000	1,000	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,699.00000	7,722,000	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,648.00000	9,671,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		1.00000	1,000	28.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,649.00000	7,672,000	28.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		4.00000	4,000	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,652.00000	5,675,000	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		30.00000	28,000	24.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,678.00000	3,699,000	24.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,498.00000	9,521,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		1.00000	1,000	28.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,499.00000	7,522,000	28.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		5.00000	5,000	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,503.00000	5,526,000	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		33.00000	31,000	24.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,531.00000	3,552,000	24.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		728.00000	707,000	15.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		226.00000	228,000	15.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,541.00000	1,517,000	15.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		39.00000	38,000	15.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,511.00000	2,487,000	18.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		9.00000	8,000	18.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,448.00000	9,471,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		1.00000	1,000	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,449.00000	7,472,000	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,348.00000	9,371,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		1.00000	1,000	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	14/06/2010	Foreign Exchange Future	19.65	Put		7,349.00000	7,372,000	27.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		153.00000	146,000	19.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,501.00000	1,517,000	19.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		827.00000	806,000	15.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		175.00000	177,000	15.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,682.00000	1,659,000	16.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		30.00000	30,000	16.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,248.00000	9,271,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		2.00000	1,000	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,250.00000	7,272,000	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		4.00000	4,000	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,752.00000	5,775,000	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		11.00000	10,000	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,759.00000	4,781,000	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		28.00000	26,000	25.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,776.00000	3,797,000	25.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		56.00000	52,000	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,804.00000	2,823,000	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		164.00000	157,000	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,412.00000	1,428,000	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		368.00000	354,000	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		616.00000	625,000	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		898.00000	876,000	15.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		146.00000	147,000	15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,777.00000	1,754,000	16.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		25.00000	25,000	16.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,759.00000	2,735,000	19.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		7.00000	6,000	19.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		102.00000	97,000	21.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,050.00000	2,068,000	21.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		3.00000	2,000	26.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,301.00000	6,323,000	26.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		18.00000	16,000	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,316.00000	4,337,000	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		38.00000	35,000	24.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,336.00000	3,356,000	24.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		554.00000	534,000	15.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		352.00000	355,000	15.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,266.00000	1,242,000	15.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		64.00000	63,000	15.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		3.00000	2,000	26.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,201.00000	6,223,000	26.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		252.00000	241,000	17.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		950.00000	962,000	17.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		608.00000	588,000	15.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		306.00000	309,000	15.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,356.00000	1,332,000	15.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		54.00000	53,000	15.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,313.00000	2,290,000	17.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		11.00000	11,000	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		3.00000	3,000	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,901.00000	5,924,000	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		10.00000	9,000	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,908.00000	4,930,000	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		26.00000	24,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,924.00000	3,945,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		50.00000	47,000	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,948.00000	2,968,000	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		147.00000	141,000	20.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,545.00000	1,562,000	20.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		323.00000	311,000	17.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		721.00000	732,000	17.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		793.00000	772,000	15.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		191.00000	193,000	15.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,635.00000	1,611,000	15.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		33.00000	32,000	15.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,610.00000	2,587,000	19.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		8.00000	8,000	19.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		696.00000	676,000	15.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		244.00000	247,000	15.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,494.00000	1,470,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		42.00000	41,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,462.00000	2,438,000	18.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		10.00000	9,000	18.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		6.00000	5,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,354.00000	5,376,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		17.00000	16,000	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,365.00000	4,387,000	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		223.00000	214,000	18.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,071.00000	1,085,000	18.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		528.00000	508,000	15.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		376.00000	379,000	15.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,165.00000	2,142,000	17.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		13.00000	13,000	17.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		3.00000	2,000	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,251.00000	6,273,000	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		19.00000	17,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,267.00000	4,288,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		39.00000	37,000	24.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,287.00000	3,308,000	24.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		116.00000	110,000	21.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,864.00000	1,881,000	21.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		242.00000	232,000	18.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		990.00000	1,003,000	18.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		581.00000	560,000	15.50	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		329.00000	331,000	15.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,311.00000	1,287,000	15.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		59.00000	58,000	15.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,264.00000	2,240,000	17.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		12.00000	11,000	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		3.00000	3,000	26.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,151.00000	6,174,000	26.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		8.00000	7,000	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,156.00000	5,178,000	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		21.00000	19,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,169.00000	4,190,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		42.00000	39,000	23.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,190.00000	3,210,000	23.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		263.00000	252,000	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		911.00000	923,000	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		637.00000	616,000	15.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		285.00000	287,000	15.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,402.00000	1,378,000	15.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		50.00000	49,000	15.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,363.00000	2,339,000	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		11.00000	10,000	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		274.00000	262,000	17.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		872.00000	883,000	17.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		666.00000	645,000	15.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		264.00000	266,000	15.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,412.00000	2,389,000	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		10.00000	10,000	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		3.00000	3,000	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,951.00000	5,974,000	25.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		9.00000	8,000	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,957.00000	4,979,000	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		25.00000	23,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,973.00000	3,994,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		48.00000	45,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,996.00000	3,016,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		310.00000	298,000	17.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		758.00000	769,000	17.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		760.00000	739,000	15.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		208.00000	210,000	15.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,588.00000	1,564,000	15.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		36.00000	35,000	15.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,561.00000	2,537,000	18.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		9.00000	8,000	18.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		142.00000	136,000	20.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,590.00000	1,607,000	20.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		4.00000	4,000	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,702.00000	5,725,000	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		12.00000	11,000	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,710.00000	4,732,000	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		29.00000	27,000	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,727.00000	3,748,000	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		58.00000	54,000	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,756.00000	2,775,000	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		177.00000	169,000	19.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,325.00000	1,340,000	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		5.00000	5,000	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,453.00000	5,476,000	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		15.00000	14,000	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,463.00000	4,485,000	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		34.00000	32,000	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,482.00000	3,503,000	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		70.00000	66,000	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,518.00000	2,537,000	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		206.00000	197,000	18.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,154.00000	1,168,000	18.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		7.00000	6,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,255.00000	5,277,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,050.00000	1,028,000	14.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		98.00000	99,000	14.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,970.00000	1,946,000	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		18.00000	17,000	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,958.00000	2,934,000	20.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		6.00000	5,000	20.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		8.00000	7,000	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,106.00000	5,128,000	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		22.00000	20,000	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,120.00000	4,141,000	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		91.00000	86,000	21.99	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,189.00000	2,207,000	21.99	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	11.40	Call		1,011.00000	989,000	14.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		109.00000	110,000	14.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,921.00000	1,898,000	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		19.00000	19,000	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		20.00000	18,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,218.00000	4,239,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		41.00000	38,000	24.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,239.00000	3,259,000	24.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		84.00000	80,000	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,282.00000	2,301,000	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		170.00000	163,000	19.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,368.00000	1,384,000	19.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		384.00000	369,000	16.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		582.00000	590,000	16.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		935.00000	913,000	14.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		133.00000	134,000	14.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,825.00000	1,802,000	16.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		23.00000	23,000	16.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,808.00000	2,785,000	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		6.00000	6,000	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		1.00000	1,000	28.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,599.00000	7,622,000	28.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		3.00000	3,000	26.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,101.00000	6,124,000	26.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		13.00000	12,000	25.59	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	16.90	Put		4,611.00000	4,633,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		44.00000	41,000	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,142.00000	3,162,000	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		128.00000	122,000	20.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,726.00000	1,743,000	20.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		418.00000	403,000	16.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		516.00000	524,000	16.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,448.00000	1,424,000	15.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		46.00000	45,000	15.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,908.00000	2,884,000	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		6.00000	5,000	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,403.00000	4,379,000	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		120.00000	114,000	20.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,818.00000	1,835,000	20.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		1.00000	1,000	28.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,849.00000	7,872,000	28.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		2.00000	2,000	26.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,350.00000	6,373,000	26.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		10.00000	9,000	25.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,858.00000	4,880,000	25.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		37.00000	34,000	24.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,385.00000	3,405,000	24.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		108.00000	103,000	21.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,956.00000	1,974,000	21.41	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	12.65	Call		337.00000	324,000	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		685.00000	695,000	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,221.00000	1,197,000	14.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		69.00000	68,000	14.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,660.00000	2,636,000	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		8.00000	7,000	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,153.00000	4,130,000	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		1.00000	1,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,299.00000	8,322,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		2.00000	2,000	27.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,800.00000	6,823,000	27.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		6.00000	6,000	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,304.00000	5,327,000	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		27.00000	26,000	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,825.00000	3,847,000	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		78.00000	74,000	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,376.00000	2,395,000	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		232.00000	222,000	18.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,030.00000	1,043,000	18.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		862.00000	841,000	15.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		160.00000	162,000	15.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,215.00000	2,191,000	17.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		13.00000	12,000	17.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,704.00000	3,681,000	23.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	2,000	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		3.00000	3,000	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,001.00000	6,024,000	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		9.00000	8,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,007.00000	5,029,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		24.00000	22,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,022.00000	4,043,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		47.00000	44,000	23.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,045.00000	3,065,000	23.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		99.00000	93,000	21.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,097.00000	2,114,000	21.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		137.00000	131,000	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,635.00000	1,652,000	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		198.00000	190,000	18.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,196.00000	1,211,000	18.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		297.00000	285,000	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		795.00000	806,000	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		456.00000	440,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		454.00000	461,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		112.00000	107,000	21.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,910.00000	1,928,000	21.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		3.00000	3,000	26.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,051.00000	6,074,000	26.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		8.00000	8,000	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,056.00000	5,079,000	25.68	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	16.35	Call		23.00000	21,000	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,071.00000	4,092,000	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		45.00000	42,000	23.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,093.00000	3,113,000	23.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		132.00000	126,000	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,680.00000	1,697,000	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		191.00000	182,000	19.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,239.00000	1,253,000	19.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		285.00000	274,000	17.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		833.00000	845,000	17.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		437.00000	421,000	15.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		485.00000	492,000	15.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		124.00000	118,000	20.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,772.00000	1,789,000	20.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		7.00000	6,000	25.71	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,205.00000	5,227,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		184.00000	176,000	19.15	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,282.00000	1,297,000	19.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		95.00000	90,000	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,143.00000	2,161,000	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		1.00000	1,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,499.00000	8,522,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		2.00000	2,000	26.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,500.00000	6,523,000	26.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		15.00000	13,000	25.57	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	16.80	Put		4,513.00000	4,534,000	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		67.00000	63,000	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,565.00000	2,584,000	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,505.00000	3,482,000	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		3.00000	3,000	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		1.00000	1,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,399.00000	8,422,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		2.00000	2,000	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,400.00000	6,423,000	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		16.00000	15,000	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,414.00000	4,436,000	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		72.00000	68,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,470.00000	2,489,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,605.00000	3,581,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		3.00000	2,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		1.00000	1,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,449.00000	8,472,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		2.00000	2,000	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,450.00000	6,473,000	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,555.00000	3,531,000	22.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		3.00000	2,000	22.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		1.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,699.00000	8,721,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		2.00000	2,000	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,700.00000	6,723,000	26.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,306.00000	3,282,000	21.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		4.00000	3,000	21.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,798.00000	8,821,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		11.00000	10,000	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,809.00000	4,831,000	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		54.00000	50,000	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,852.00000	2,871,000	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,206.00000	3,183,000	21.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		4.00000	4,000	21.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		1.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,749.00000	8,771,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		2.00000	2,000	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,750.00000	6,773,000	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,256.00000	3,232,000	21.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		4.00000	3,000	21.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,848.00000	8,871,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		2.00000	2,000	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,850.00000	6,873,000	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		52.00000	49,000	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,900.00000	2,920,000	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,156.00000	3,133,000	21.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		4.00000	4,000	21.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	28.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,998.00000	9,021,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		2.00000	2,000	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,000.00000	7,023,000	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,007.00000	2,984,000	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		5.00000	5,000	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,048.00000	9,071,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		2.00000	2,000	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,050.00000	7,073,000	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,948.00000	8,971,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		2.00000	2,000	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,950.00000	6,973,000	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,057.00000	3,033,000	20.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		5.00000	4,000	20.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		1.00000	1,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,249.00000	8,272,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		81.00000	76,000	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,329.00000	2,347,000	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,754.00000	3,731,000	23.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	2,000	23.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,107.00000	3,083,000	21.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		5.00000	4,000	21.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,103.00000	4,080,000	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	1,000	24.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,253.00000	4,230,000	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	1,000	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,053.00000	4,030,000	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	1,000	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		1.00000	1,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,549.00000	8,572,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		2.00000	2,000	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,550.00000	6,573,000	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		14.00000	13,000	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,562.00000	4,584,000	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		65.00000	61,000	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,613.00000	2,632,000	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,455.00000	3,432,000	22.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		3.00000	3,000	22.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		1.00000	1,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,349.00000	8,372,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		75.00000	71,000	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,423.00000	2,442,000	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,654.00000	3,631,000	23.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		2.00000	2,000	23.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,954.00000	3,930,000	24.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		2.00000	1,000	24.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		1.00000	1,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,099.00000	8,122,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,904.00000	3,881,000	24.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	2,000	24.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		1.00000	1,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,599.00000	8,622,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		2.00000	2,000	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,600.00000	6,623,000	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		62.00000	58,000	22.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,660.00000	2,679,000	22.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,405.00000	3,382,000	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		3.00000	3,000	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,198.00000	9,221,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		2.00000	1,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,200.00000	7,222,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		1.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,649.00000	8,671,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		2.00000	2,000	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,650.00000	6,673,000	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		13.00000	11,000	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,661.00000	4,682,000	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		60.00000	56,000	23.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,708.00000	2,727,000	23.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,355.00000	3,332,000	22.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		3.00000	3,000	22.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,898.00000	8,921,000	28.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		2.00000	2,000	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,900.00000	6,923,000	27.25	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.48170	12.50360		16.41	0.00	0	1,261.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		549.00000	537,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		775.00000	785,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		529.00000	517,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		805.00000	815,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		532.00000	520,000	16.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		708.00000	718,000	16.00	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08630	0.08640		21.81	0.00	0	1,364.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		673.00000	662,000	21.81	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		33.00000	32,000	21.81	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		141.00000	134,000	27.02	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		501.00000	504,000	27.02	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,643.00000	1,633,000	30.66	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		3.00000	3,000	30.66	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08790	0.08790		26.64	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		950.00000	948,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		160.00000	158,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		459.00000	457,000	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		669.00000	667,000	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,805.00000	1,805,000	22.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		15.00000	15,000	22.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.57440	10.64950		13.54	771,931.20	73	22,569.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		9,001.00000	9,076,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	36.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		7,001.00000	7,076,000	36.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		5,001.00000	5,076,000	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	25.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		3,001.00000	3,076,000	25.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		10.00000	7,000	17.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		1,011.00000	1,083,000	17.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		178.00000	139,000	13.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		179.00000	215,000	13.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,003.00000	928,000	15.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		4.00000	4,000	15.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,000.00000	1,924,000	17.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1.00000	0,000	17.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,000.00000	2,924,000	13.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		1.00000	0,000	13.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,251.00000	9,326,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	37.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,251.00000	7,326,000	37.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,351.00000	9,426,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	37.27	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	15/03/2010	Foreign Exchange Future	18.00	Put		7,351.00000	7,426,000	37.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,101.00000	9,176,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	36.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,101.00000	7,176,000	36.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	1,000	21.07	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,952.00000	2,027,000	21.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,901.00000	8,976,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	36.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,901.00000	6,976,000	36.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	32.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,901.00000	4,976,000	32.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	25.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,901.00000	2,976,000	25.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		14.00000	9,000	17.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		915.00000	985,000	17.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		234.00000	181,000	13.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		135.00000	157,000	13.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,101.00000	1,027,000	15.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2.00000	3,000	15.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,100.00000	2,024,000	17.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1.00000	0,000	17.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,100.00000	3,024,000	13.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		1.00000	0,000	13.55	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	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,751.00000	8,826,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	36.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,751.00000	6,826,000	36.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	32.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,751.00000	4,826,000	32.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	24.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,751.00000	2,826,000	24.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		22.00000	15,000	16.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		773.00000	841,000	16.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		333.00000	273,000	13.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		84.00000	99,000	13.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,250.00000	1,175,000	15.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1.00000	1,000	15.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,250.00000	2,174,000	17.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,000	17.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,250.00000	3,174,000	15.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		1.00000	0,000	15.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,801.00000	8,876,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	36.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,801.00000	6,876,000	36.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	32.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,801.00000	4,876,000	32.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	25.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,801.00000	2,876,000	25.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		19.00000	13,000	16.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		820.00000	889,000	16.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		298.00000	240,000	13.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		99.00000	116,000	13.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,201.00000	1,126,000	15.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		2.00000	2,000	15.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,200.00000	2,124,000	17.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,000	17.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,200.00000	3,124,000	14.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		1.00000	0,000	14.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,151.00000	9,226,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	36.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,151.00000	7,226,000	36.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,401.00000	9,476,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	37.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,401.00000	7,476,000	37.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,451.00000	9,526,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	37.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,451.00000	7,526,000	37.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,301.00000	9,376,000	38.14	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	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,301.00000	7,376,000	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,201.00000	9,276,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	37.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,201.00000	7,276,000	37.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		9,051.00000	9,126,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	36.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		7,051.00000	7,126,000	36.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,951.00000	9,026,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	36.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,951.00000	7,026,000	36.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	32.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,951.00000	5,026,000	32.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	25.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,951.00000	3,026,000	25.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		12.00000	8,000	17.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		963.00000	1,034,000	17.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		205.00000	159,000	13.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		156.00000	185,000	13.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,052.00000	977,000	15.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		3.00000	3,000	15.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,050.00000	1,974,000	17.83	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	15/03/2010	Foreign Exchange Future	8.60	Put		1.00000	0,000	17.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,050.00000	2,974,000	13.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		1.00000	0,000	13.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,851.00000	8,926,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	36.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,851.00000	6,926,000	36.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,701.00000	8,776,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	36.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,701.00000	6,776,000	36.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	32.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,701.00000	4,776,000	32.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	29.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,701.00000	3,776,000	29.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	24.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,701.00000	2,776,000	24.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	20.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,702.00000	1,777,000	20.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		25.00000	17,000	16.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		726.00000	793,000	16.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		370.00000	307,000	13.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		71.00000	83,000	13.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,300.00000	1,225,000	16.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1.00000	1,000	16.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,300.00000	2,224,000	17.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,000	17.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,300.00000	3,224,000	16.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		1.00000	0,000	16.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	32.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,851.00000	4,926,000	32.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	29.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,851.00000	3,926,000	29.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	25.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,851.00000	2,926,000	25.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		1.00000	1,000	20.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,852.00000	1,927,000	20.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		16.00000	11,000	17.00	0.00	0	10.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		867.00000	937,000	17.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		265.00000	210,000	13.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		116.00000	136,000	13.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,151.00000	1,076,000	15.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		2.00000	2,000	15.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,150.00000	2,074,000	17.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1.00000	0,000	17.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,150.00000	3,074,000	14.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		1.00000	0,000	14.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	32.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		5,051.00000	5,126,000	32.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	30.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		4,051.00000	4,126,000	30.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	26.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,051.00000	3,126,000	26.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	0,000	21.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,052.00000	2,126,000	21.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		9.00000	6,000	17.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,060.00000	1,132,000	17.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		157.00000	121,000	14.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		208.00000	247,000	14.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		953.00000	879,000	15.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		4.00000	5,000	15.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1,950.00000	1,874,000	17.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1.00000	0,000	17.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		2,950.00000	2,874,000	14.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		1.00000	0,000	14.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	33.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,101.00000	5,176,000	33.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	30.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,101.00000	4,176,000	30.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	26.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,101.00000	3,176,000	26.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		1.00000	0,000	21.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		2,102.00000	2,176,000	21.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		8.00000	5,000	17.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,109.00000	1,181,000	17.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		138.00000	105,000	14.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		239.00000	281,000	14.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		905.00000	831,000	15.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		6.00000	7,000	15.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,900.00000	1,824,000	17.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1.00000	0,000	17.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,900.00000	2,824,000	14.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		1.00000	0,000	14.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,301.00000	5,376,000	33.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	31.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,301.00000	4,376,000	31.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	27.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,301.00000	3,376,000	27.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	22.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,301.00000	2,376,000	22.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		4.00000	3,000	18.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,305.00000	1,379,000	18.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		80.00000	59,000	15.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		381.00000	435,000	15.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		713.00000	641,000	14.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		14.00000	17,000	14.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,700.00000	1,624,000	17.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1.00000	0,000	17.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,700.00000	2,624,000	15.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,000	15.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,351.00000	5,426,000	33.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	31.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,351.00000	4,426,000	31.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	27.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,351.00000	3,426,000	27.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	22.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,351.00000	2,426,000	22.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		4.00000	3,000	18.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,355.00000	1,429,000	18.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		69.00000	51,000	15.18	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		420.00000	477,000	15.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		667.00000	595,000	14.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		18.00000	21,000	14.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,650.00000	1,574,000	16.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1.00000	0,000	16.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,650.00000	2,574,000	15.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,000	15.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,201.00000	5,276,000	33.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	30.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,201.00000	4,276,000	30.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	26.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,201.00000	3,276,000	26.88	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	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	22.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,201.00000	2,276,000	22.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		6.00000	4,000	18.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,207.00000	1,280,000	18.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		105.00000	79,000	14.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		306.00000	355,000	14.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		808.00000	735,000	14.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		9.00000	11,000	14.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,800.00000	1,724,000	17.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1.00000	0,000	17.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,800.00000	2,724,000	14.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,000	14.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,151.00000	5,226,000	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	30.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,151.00000	4,226,000	30.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	26.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,151.00000	3,226,000	26.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		1.00000	0,000	22.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,152.00000	2,226,000	22.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		7.00000	4,000	18.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,158.00000	1,230,000	18.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		121.00000	91,000	14.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		272.00000	317,000	14.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		856.00000	783,000	15.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		7.00000	9,000	15.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,850.00000	1,774,000	17.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1.00000	0,000	17.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,850.00000	2,774,000	14.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		1.00000	0,000	14.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,251.00000	5,326,000	33.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	30.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,251.00000	4,326,000	30.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	27.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,251.00000	3,326,000	27.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	22.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,251.00000	2,326,000	22.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		5.00000	3,000	18.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,256.00000	1,329,000	18.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		92.00000	68,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		343.00000	394,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		760.00000	688,000	14.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		11.00000	14,000	14.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,750.00000	1,674,000	17.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1.00000	0,000	17.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,750.00000	2,674,000	15.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	15.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,501.00000	5,576,000	34.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	31.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,501.00000	4,576,000	31.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	28.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,501.00000	3,576,000	28.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	23.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,501.00000	2,576,000	23.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		2.00000	2,000	19.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,503.00000	1,578,000	19.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		45.00000	32,000	15.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		546.00000	608,000	15.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		532.00000	464,000	14.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		33.00000	40,000	14.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,500.00000	1,425,000	16.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1.00000	1,000	16.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,500.00000	2,424,000	16.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		1.00000	0,000	16.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,401.00000	5,476,000	33.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	31.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,401.00000	4,476,000	31.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	27.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,401.00000	3,476,000	27.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	23.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,401.00000	2,476,000	23.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		3.00000	2,000	19.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,404.00000	1,478,000	19.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		60.00000	44,000	15.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		461.00000	520,000	15.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		621.00000	550,000	14.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		22.00000	26,000	14.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,600.00000	1,525,000	16.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1.00000	1,000	16.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,600.00000	2,524,000	15.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,000	15.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,451.00000	5,526,000	33.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,451.00000	4,526,000	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	28.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,451.00000	3,526,000	28.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	23.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,451.00000	2,526,000	23.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		52.00000	37,000	15.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		503.00000	563,000	15.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		576.00000	507,000	14.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		27.00000	33,000	14.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,550.00000	1,475,000	16.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1.00000	1,000	16.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,550.00000	2,474,000	15.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		1.00000	0,000	15.97	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	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,551.00000	5,626,000	34.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	31.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,551.00000	4,626,000	31.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	28.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,551.00000	3,626,000	28.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	23.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,551.00000	2,626,000	23.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		2.00000	1,000	19.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,553.00000	1,627,000	19.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		39.00000	28,000	15.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		590.00000	654,000	15.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		490.00000	422,000	14.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		41.00000	48,000	14.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,450.00000	1,375,000	16.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1.00000	1,000	16.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,450.00000	2,374,000	16.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		1.00000	0,000	16.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,601.00000	5,676,000	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	31.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,601.00000	4,676,000	31.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	28.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,601.00000	3,676,000	28.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	24.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,601.00000	2,676,000	24.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		2.00000	1,000	19.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,603.00000	1,677,000	19.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		34.00000	24,000	16.09	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		635.00000	700,000	16.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		448.00000	382,000	14.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		49.00000	58,000	14.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,400.00000	1,325,000	16.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1.00000	1,000	16.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,400.00000	2,324,000	16.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		1.00000	0,000	16.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		3.00000	2,000	19.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,454.00000	1,528,000	19.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,501.00000	8,576,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	35.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,501.00000	6,576,000	35.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,500.00000	3,424,000	18.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		1.00000	0,000	18.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,651.00000	8,726,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	36.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,651.00000	6,726,000	36.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	31.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,651.00000	4,726,000	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	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	24.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,651.00000	2,726,000	24.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		29.00000	20,000	16.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		680.00000	746,000	16.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		408.00000	344,000	14.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		59.00000	70,000	14.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,350.00000	1,275,000	16.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1.00000	1,000	16.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,350.00000	2,274,000	16.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		1.00000	0,000	16.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,350.00000	3,274,000	16.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		1.00000	0,000	16.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,601.00000	8,676,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	36.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,601.00000	6,676,000	36.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,400.00000	3,324,000	17.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		1.00000	0,000	17.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,451.00000	8,526,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	35.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,451.00000	6,526,000	35.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,550.00000	3,474,000	19.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		1.00000	0,000	19.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	38.14	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	15/03/2010	Foreign Exchange Future	19.20	Put		8,551.00000	8,626,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	36.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,551.00000	6,626,000	36.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,450.00000	3,374,000	18.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		1.00000	0,000	18.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.75460	10.83180		15.20	0.00	0	12,958.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		108.00000	99,000	19.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,376.00000	1,444,000	19.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		130.00000	118,000	18.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,198.00000	1,263,000	18.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		118.00000	108,000	19.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,286.00000	1,353,000	19.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,468.00000	8,545,000	28.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		1.00000	1,000	26.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,469.00000	6,546,000	26.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		3.00000	2,000	23.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,471.00000	4,547,000	23.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		33.00000	29,000	21.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,501.00000	2,574,000	21.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		235.00000	213,000	16.93	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		703.00000	758,000	16.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		682.00000	627,000	14.52	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		150.00000	172,000	14.52	93,224.00	542	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,549.00000	1,473,000	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	14/06/2010	Foreign Exchange Future	9.30	Put		17.00000	18,000	15.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,535.00000	2,458,000	19.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		3.00000	3,000	19.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,532.00000	3,455,000	22.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	22.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,768.00000	8,845,000	28.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		1.00000	1,000	27.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,769.00000	6,846,000	27.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		2.00000	2,000	23.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,770.00000	4,847,000	23.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		22.00000	19,000	21.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,790.00000	2,864,000	21.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		173.00000	158,000	17.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		941.00000	1,003,000	17.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		498.00000	452,000	14.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		266.00000	297,000	14.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,262.00000	1,187,000	14.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		30.00000	32,000	14.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,237.00000	2,160,000	17.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		5.00000	5,000	17.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,233.00000	3,156,000	21.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		1.00000	1,000	21.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,868.00000	8,945,000	28.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		1.00000	0,000	27.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,869.00000	6,945,000	27.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		2.00000	2,000	23.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,870.00000	4,947,000	23.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		19.00000	17,000	21.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,887.00000	2,962,000	21.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		157.00000	143,000	18.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,025.00000	1,088,000	18.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		446.00000	403,000	15.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		314.00000	348,000	15.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,168.00000	1,093,000	13.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		36.00000	38,000	13.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,138.00000	2,061,000	17.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		6.00000	6,000	17.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,133.00000	3,056,000	21.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		1.00000	1,000	21.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,518.00000	8,595,000	28.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		1.00000	1,000	26.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,519.00000	6,596,000	26.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		3.00000	2,000	23.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,521.00000	4,597,000	23.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		31.00000	27,000	21.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,549.00000	2,622,000	21.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		223.00000	202,000	17.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		741.00000	797,000	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		648.00000	595,000	14.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		166.00000	190,000	14.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,501.00000	1,425,000	15.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		19.00000	20,000	15.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,485.00000	2,408,000	18.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		3.00000	3,000	18.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,482.00000	3,405,000	22.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	22.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,568.00000	8,645,000	28.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		1.00000	1,000	26.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,569.00000	6,646,000	26.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		3.00000	2,000	23.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,571.00000	4,647,000	23.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		29.00000	25,000	21.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,597.00000	2,670,000	21.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		212.00000	192,000	17.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		780.00000	837,000	17.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		616.00000	564,000	14.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		184.00000	209,000	14.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,452.00000	1,377,000	14.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		20.00000	22,000	14.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,435.00000	2,359,000	18.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		3.00000	4,000	18.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,432.00000	3,355,000	22.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	22.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,718.00000	8,795,000	28.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		1.00000	1,000	27.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,719.00000	6,796,000	27.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		2.00000	2,000	23.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,720.00000	4,797,000	23.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		24.00000	20,000	21.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,742.00000	2,815,000	21.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		182.00000	166,000	17.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		900.00000	961,000	17.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		526.00000	479,000	14.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		244.00000	274,000	14.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,309.00000	1,234,000	14.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		27.00000	29,000	14.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,286.00000	2,210,000	17.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		4.00000	5,000	17.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,283.00000	3,206,000	21.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		1.00000	1,000	21.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,618.00000	8,695,000	28.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		1.00000	1,000	26.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,619.00000	6,696,000	26.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		2.00000	2,000	23.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,620.00000	4,697,000	23.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		27.00000	23,000	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,645.00000	2,718,000	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		201.00000	183,000	17.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		819.00000	878,000	17.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		585.00000	534,000	14.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		203.00000	229,000	14.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,405.00000	1,329,000	14.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		23.00000	24,000	14.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,386.00000	2,309,000	18.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		4.00000	4,000	18.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,383.00000	3,305,000	22.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		1.00000	0,000	22.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,668.00000	8,745,000	28.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		1.00000	1,000	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,669.00000	6,746,000	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		2.00000	2,000	23.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,670.00000	4,747,000	23.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		25.00000	22,000	21.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,693.00000	2,767,000	21.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		191.00000	174,000	17.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		859.00000	919,000	17.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		555.00000	506,000	14.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		223.00000	251,000	14.82	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	9.50	Call		1,357.00000	1,281,000	14.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		25.00000	26,000	14.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,336.00000	2,259,000	18.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		4.00000	4,000	18.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,333.00000	3,255,000	22.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		1.00000	0,000	22.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,018.00000	9,095,000	28.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		1.00000	0,000	27.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,019.00000	7,095,000	27.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		2.00000	2,000	24.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,020.00000	5,097,000	24.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		16.00000	14,000	21.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,034.00000	3,109,000	21.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		136.00000	124,000	18.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,154.00000	1,219,000	18.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		376.00000	342,000	15.51	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		394.00000	437,000	15.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,029.00000	962,000	13.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		47.00000	57,000	13.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,989.00000	1,913,000	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		7.00000	8,000	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,983.00000	2,906,000	20.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		1.00000	1,000	20.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	28.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,968.00000	9,045,000	28.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		1.00000	0,000	27.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,969.00000	7,045,000	27.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		2.00000	2,000	24.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,970.00000	5,047,000	24.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		17.00000	15,000	21.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,985.00000	3,060,000	21.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		143.00000	130,000	18.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,111.00000	1,175,000	18.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		398.00000	361,000	15.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		366.00000	406,000	15.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,075.00000	1,004,000	13.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		43.00000	49,000	13.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,039.00000	1,962,000	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		7.00000	7,000	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,033.00000	2,956,000	21.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		1.00000	1,000	21.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,068.00000	9,145,000	28.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	27.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,068.00000	7,145,000	27.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		2.00000	2,000	24.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,070.00000	5,147,000	24.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		15.00000	13,000	21.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,083.00000	3,158,000	21.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		356.00000	324,000	15.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		424.00000	469,000	15.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		987.00000	921,000	13.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		55.00000	66,000	13.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,940.00000	1,864,000	16.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		8.00000	9,000	16.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,934.00000	2,856,000	20.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		2.00000	1,000	20.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,118.00000	9,195,000	28.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	27.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,118.00000	7,195,000	27.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		2.00000	1,000	24.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,120.00000	5,196,000	24.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		14.00000	12,000	21.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,132.00000	3,207,000	21.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		124.00000	113,000	18.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,242.00000	1,308,000	18.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		338.00000	308,000	15.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		456.00000	503,000	15.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		946.00000	880,000	13.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		64.00000	75,000	13.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,891.00000	1,814,000	16.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		9.00000	9,000	16.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,884.00000	2,807,000	20.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		2.00000	2,000	20.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,918.00000	8,995,000	28.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		1.00000	0,000	27.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,919.00000	6,995,000	27.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		2.00000	2,000	24.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,920.00000	4,997,000	24.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		18.00000	16,000	21.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,936.00000	3,011,000	21.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		150.00000	136,000	18.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,068.00000	1,131,000	18.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		421.00000	381,000	15.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		339.00000	376,000	15.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,121.00000	1,047,000	13.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		39.00000	42,000	13.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,088.00000	2,011,000	17.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		6.00000	6,000	17.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,083.00000	3,006,000	21.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		1.00000	1,000	21.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,168.00000	9,245,000	28.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	27.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,168.00000	7,245,000	27.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		2.00000	1,000	24.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,170.00000	5,246,000	24.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		13.00000	11,000	21.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,181.00000	3,256,000	21.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		321.00000	292,000	15.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		489.00000	537,000	15.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		905.00000	841,000	14.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		73.00000	86,000	14.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,842.00000	1,765,000	16.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		10.00000	10,000	16.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,834.00000	2,757,000	20.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		2.00000	2,000	20.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,318.00000	9,395,000	28.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	27.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,318.00000	7,395,000	27.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	24.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,319.00000	5,396,000	24.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		11.00000	9,000	22.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,329.00000	3,404,000	22.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		103.00000	94,000	19.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,421.00000	1,489,000	19.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		274.00000	249,000	16.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		592.00000	644,000	16.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		789.00000	729,000	14.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		107.00000	124,000	14.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,695.00000	1,619,000	15.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		13.00000	14,000	15.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,684.00000	2,607,000	19.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		2.00000	2,000	19.68	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.93180	11.00780		15.82	0.00	0	500.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		331.00000	312,000	17.70	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		988.00000	1,045,000	17.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.10720	11.18330		15.98	0.00	0	155.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		16.00000	14,000	28.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,033.00000	9,107,000	28.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		37.00000	35,000	27.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,054.00000	7,128,000	27.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		75.00000	72,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,092.00000	5,165,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		154.00000	147,000	22.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,171.00000	3,240,000	22.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		374.00000	356,000	18.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,391.00000	1,449,000	18.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		647.00000	613,000	16.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		664.00000	706,000	16.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,183.00000	1,128,000	14.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		200.00000	221,000	14.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,026.00000	1,954,000	14.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		43.00000	47,000	14.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,999.00000	2,923,000	17.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		16.00000	16,000	17.35	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	12.05	Call		404.00000	384,000	18.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,271.00000	1,327,000	18.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		15.00000	14,000	28.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,082.00000	9,157,000	28.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		37.00000	35,000	27.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,104.00000	7,178,000	27.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		74.00000	71,000	25.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,141.00000	5,214,000	25.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		151.00000	145,000	22.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,218.00000	3,288,000	22.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		365.00000	347,000	18.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,432.00000	1,490,000	18.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		628.00000	596,000	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		695.00000	739,000	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,149.00000	1,095,000	14.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		216.00000	238,000	14.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,980.00000	1,908,000	14.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		47.00000	51,000	14.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,950.00000	2,874,000	17.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		17.00000	17,000	17.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		10.00000	10,000	28.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,777.00000	9,853,000	28.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		29.00000	27,000	28.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,796.00000	7,870,000	28.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		59.00000	56,000	26.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,826.00000	5,899,000	26.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		118.00000	113,000	23.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,885.00000	3,956,000	23.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		263.00000	251,000	20.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,030.00000	2,094,000	20.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		426.00000	405,000	17.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,193.00000	1,248,000	17.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		754.00000	714,000	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		521.00000	557,000	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,376.00000	1,311,000	14.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		143.00000	154,000	14.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,267.00000	2,191,000	14.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		34.00000	34,000	14.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		11.00000	10,000	28.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,678.00000	9,753,000	28.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		30.00000	28,000	28.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,697.00000	7,771,000	28.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		61.00000	58,000	26.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,728.00000	5,801,000	26.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		122.00000	117,000	23.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,789.00000	3,860,000	23.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		274.00000	262,000	19.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,941.00000	2,005,000	19.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		449.00000	427,000	17.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,116.00000	1,170,000	17.69	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	10.85	Call		802.00000	760,000	15.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		469.00000	503,000	15.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,457.00000	1,391,000	14.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		124.00000	134,000	14.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,363.00000	2,288,000	15.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		30.00000	31,000	15.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		17.00000	16,000	28.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,834.00000	8,909,000	28.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		40.00000	38,000	27.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,857.00000	6,931,000	27.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		80.00000	77,000	25.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,897.00000	4,970,000	25.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		167.00000	159,000	22.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,984.00000	3,052,000	22.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		415.00000	394,000	18.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,232.00000	1,287,000	18.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		731.00000	692,000	15.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		548.00000	585,000	15.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,337.00000	1,272,000	14.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		154.00000	165,000	14.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,218.00000	2,142,000	14.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		35.00000	35,000	14.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,196.00000	3,121,000	18.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		13.00000	14,000	18.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		16.00000	15,000	28.49	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	13/12/2010	Foreign Exchange Future	20.10	Put		8,933.00000	9,008,000	28.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		39.00000	37,000	27.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,956.00000	7,030,000	27.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		78.00000	74,000	25.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,995.00000	5,067,000	25.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		160.00000	153,000	22.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,077.00000	3,146,000	22.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		394.00000	374,000	18.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,311.00000	1,367,000	18.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		688.00000	650,000	15.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		605.00000	643,000	15.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,259.00000	1,196,000	14.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		176.00000	189,000	14.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,122.00000	2,046,000	14.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		39.00000	39,000	14.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,098.00000	3,022,000	17.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		15.00000	15,000	17.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		14.00000	13,000	28.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,231.00000	9,306,000	28.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		35.00000	33,000	27.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,252.00000	7,326,000	27.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		70.00000	67,000	25.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,287.00000	5,360,000	25.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		143.00000	137,000	22.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,360.00000	3,430,000	22.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		339.00000	323,000	18.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,556.00000	1,616,000	18.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		576.00000	547,000	16.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		793.00000	840,000	16.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,052.00000	1,001,000	14.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		269.00000	294,000	14.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,844.00000	1,773,000	14.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		61.00000	66,000	14.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,802.00000	2,727,000	16.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		19.00000	20,000	16.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		13.00000	12,000	28.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,380.00000	9,455,000	28.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		33.00000	31,000	28.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,400.00000	7,474,000	28.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		67.00000	64,000	26.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,434.00000	5,507,000	26.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		135.00000	129,000	23.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,502.00000	3,572,000	23.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		315.00000	300,000	19.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,682.00000	1,743,000	19.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		530.00000	503,000	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		897.00000	946,000	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		962.00000	914,000	15.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		329.00000	357,000	15.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,712.00000	1,642,000	14.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		79.00000	85,000	14.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,656.00000	2,580,000	16.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		23.00000	23,000	16.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		19.00000	17,000	28.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,686.00000	8,760,000	28.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		43.00000	40,000	27.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,710.00000	6,783,000	27.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		85.00000	81,000	25.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,752.00000	4,824,000	25.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		177.00000	169,000	21.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,844.00000	2,912,000	21.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,345.00000	3,269,000	18.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		12.00000	12,000	18.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		18.00000	17,000	28.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,735.00000	8,810,000	28.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		42.00000	39,000	27.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,759.00000	6,832,000	27.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		83.00000	80,000	25.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,800.00000	4,873,000	25.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		174.00000	166,000	22.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,891.00000	2,959,000	22.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		437.00000	416,000	17.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,154.00000	1,209,000	17.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		778.00000	736,000	15.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		495.00000	529,000	15.65	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	9.90	Call		1,417.00000	1,351,000	14.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		134.00000	144,000	14.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,315.00000	2,239,000	15.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		32.00000	32,000	15.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,295.00000	3,219,000	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		12.00000	12,000	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		18.00000	16,000	28.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,785.00000	8,859,000	28.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		41.00000	39,000	27.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,808.00000	6,882,000	27.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		82.00000	78,000	25.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,849.00000	4,921,000	25.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		170.00000	163,000	22.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,937.00000	3,006,000	22.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,246.00000	3,170,000	18.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		13.00000	13,000	18.18	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			330.59000	330.52100			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			306.09000	306.09700			27,548,100.00	9	1,262.00
ALBI	On	05/08/2010	Index Future			306.26300	306.27200			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.83540	6.76270		16.56	164,049.60	24	14,812.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	52.28	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		8,037.00000	7,965,000	52.28	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	48.37	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	15/03/2010	Foreign Exchange Future	12.80	Put		6,037.00000	5,965,000	48.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	43.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		4,037.00000	3,965,000	43.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	28.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		2,037.00000	1,965,000	28.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		964.00000	1,036,000	22.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		1.00000	1,000	22.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		1,963.00000	2,035,000	29.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	29.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		2,963.00000	3,035,000	36.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	36.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		3,963.00000	4,035,000	22.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	52.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,137.00000	8,065,000	52.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	48.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,137.00000	6,065,000	48.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	43.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,137.00000	4,065,000	43.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	29.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,137.00000	2,065,000	29.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		865.00000	937,000	21.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		2.00000	2,000	21.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,863.00000	1,935,000	28.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	28.27	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	15/03/2010	Foreign Exchange Future	3.90	Call		2,863.00000	2,935,000	36.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	36.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,863.00000	3,935,000	23.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	23.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	52.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,187.00000	8,115,000	52.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	48.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,187.00000	6,115,000	48.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	43.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,187.00000	4,115,000	43.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	29.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,187.00000	2,115,000	29.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		816.00000	887,000	21.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		3.00000	2,000	21.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,813.00000	1,885,000	27.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	27.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,813.00000	2,885,000	35.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	35.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,813.00000	3,885,000	24.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	24.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	52.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,087.00000	8,015,000	52.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	48.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,087.00000	6,015,000	48.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	43.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		4,087.00000	4,015,000	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	29.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		2,087.00000	2,015,000	29.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		914.00000	986,000	21.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		1.00000	1,000	21.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		1,913.00000	1,985,000	28.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	28.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		2,913.00000	2,985,000	36.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	36.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		3,913.00000	3,985,000	22.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	22.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	52.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,987.00000	7,915,000	52.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	48.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,987.00000	5,915,000	48.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	42.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,987.00000	3,915,000	42.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	28.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,987.00000	1,915,000	28.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,014.00000	1,086,000	22.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		1.00000	1,000	22.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,013.00000	2,085,000	29.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	29.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,013.00000	3,085,000	35.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	35.32	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	15/03/2010	Foreign Exchange Future	2.75	Call		4,013.00000	4,085,000	22.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	51.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,687.00000	7,615,000	51.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	47.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,687.00000	5,615,000	47.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	40.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,687.00000	3,615,000	40.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		1.00000	1,000	26.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,688.00000	1,616,000	26.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,313.00000	1,386,000	24.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	1,000	24.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,313.00000	2,385,000	31.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	31.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,313.00000	3,385,000	31.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	31.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,313.00000	4,385,000	22.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	22.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	51.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,887.00000	7,815,000	51.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	48.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,887.00000	5,815,000	48.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	42.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,887.00000	3,815,000	42.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	27.76	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	15/03/2010	Foreign Exchange Future	8.65	Put		1,887.00000	1,815,000	27.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,113.00000	1,186,000	23.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	1,000	23.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,113.00000	2,185,000	30.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	30.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,113.00000	3,185,000	33.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	33.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,113.00000	4,185,000	22.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	52.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,937.00000	7,865,000	52.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	48.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,937.00000	5,865,000	48.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	42.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,937.00000	3,865,000	42.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	28.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,937.00000	1,865,000	28.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,063.00000	1,136,000	22.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	1,000	22.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,063.00000	2,135,000	29.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	29.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,063.00000	3,135,000	34.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	34.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,063.00000	4,135,000	22.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	22.68	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	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	51.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,837.00000	7,765,000	51.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	47.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,837.00000	5,765,000	47.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	41.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,837.00000	3,765,000	41.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	27.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,837.00000	1,765,000	27.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,163.00000	1,236,000	23.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	1,000	23.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,163.00000	2,235,000	30.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	30.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,163.00000	3,235,000	33.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	33.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,163.00000	4,235,000	22.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	51.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,787.00000	7,715,000	51.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	47.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,787.00000	5,715,000	47.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	41.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,787.00000	3,715,000	41.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	27.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,787.00000	1,715,000	27.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,213.00000	1,286,000	23.82	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	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	1,000	23.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,213.00000	2,285,000	31.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	31.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,213.00000	3,285,000	32.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	32.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,213.00000	4,285,000	22.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	51.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,737.00000	7,665,000	51.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	47.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,737.00000	5,665,000	47.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	41.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,737.00000	3,665,000	41.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		1.00000	1,000	26.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,738.00000	1,666,000	26.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,263.00000	1,336,000	24.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	1,000	24.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,263.00000	2,335,000	31.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	31.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,263.00000	3,335,000	31.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	31.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,263.00000	4,335,000	22.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	51.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,637.00000	7,565,000	51.51	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	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	47.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,637.00000	5,565,000	47.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	40.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,637.00000	3,565,000	40.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		1.00000	1,000	26.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,638.00000	1,566,000	26.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,363.00000	1,435,000	24.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	24.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,363.00000	2,435,000	32.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	32.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,363.00000	3,435,000	30.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	30.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,363.00000	4,435,000	22.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	22.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		670.00000	740,000	20.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		7.00000	5,000	20.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		767.00000	838,000	20.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		4.00000	3,000	20.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		718.00000	789,000	20.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		5.00000	4,000	20.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		71.00000	90,000	17.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		258.00000	205,000	17.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		100.00000	127,000	16.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		187.00000	142,000	16.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		140.00000	184,000	17.08	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	15/03/2010	Foreign Exchange Future	6.75	Put		127.00000	99,000	17.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		272.00000	329,000	18.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		59.00000	44,000	18.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		351.00000	413,000	18.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		38.00000	28,000	18.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		437.00000	502,000	19.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		24.00000	17,000	19.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		528.00000	596,000	19.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		15.00000	11,000	19.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		622.00000	691,000	20.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		9.00000	6,000	20.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		574.00000	643,000	19.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		11.00000	8,000	19.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		41.00000	53,000	18.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		378.00000	318,000	18.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		59.00000	75,000	17.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		296.00000	240,000	17.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		84.00000	107,000	16.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		221.00000	172,000	16.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		119.00000	154,000	16.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		156.00000	119,000	16.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		169.00000	217,000	17.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		106.00000	82,000	17.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		235.00000	289,000	17.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		72.00000	54,000	17.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		310.00000	370,000	18.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		47.00000	35,000	18.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		393.00000	457,000	18.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		30.00000	22,000	18.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		482.00000	549,000	19.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		19.00000	14,000	19.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		201.00000	252,000	17.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		88.00000	67,000	17.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	52.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,337.00000	8,265,000	52.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	48.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,337.00000	6,265,000	48.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	44.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,337.00000	4,265,000	44.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	30.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,337.00000	2,265,000	30.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,663.00000	1,735,000	26.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	26.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,663.00000	2,735,000	34.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	34.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,663.00000	3,735,000	26.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	26.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	52.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,287.00000	8,215,000	52.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	48.88	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	15/03/2010	Foreign Exchange Future	13.05	Put		6,287.00000	6,215,000	48.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	44.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,287.00000	4,215,000	44.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	30.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,287.00000	2,215,000	30.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		49.00000	63,000	17.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		336.00000	278,000	17.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,713.00000	1,785,000	27.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	27.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,713.00000	2,785,000	35.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	35.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,713.00000	3,785,000	25.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	25.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	52.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,237.00000	8,165,000	52.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	48.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,237.00000	6,165,000	48.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	44.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,237.00000	4,165,000	44.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	30.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,237.00000	2,165,000	30.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,763.00000	1,835,000	27.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	27.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,763.00000	2,835,000	35.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	35.50	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	15/03/2010	Foreign Exchange Future	3.00	Call		3,763.00000	3,835,000	24.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	24.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	52.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,387.00000	8,315,000	52.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	49.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,387.00000	6,315,000	49.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	44.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,387.00000	4,315,000	44.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	31.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,387.00000	2,315,000	31.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		34.00000	44,000	18.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		421.00000	359,000	18.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,613.00000	1,685,000	26.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	26.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,613.00000	2,685,000	34.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	34.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,613.00000	3,685,000	26.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	26.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	52.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,487.00000	8,415,000	52.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	49.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,487.00000	6,415,000	49.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	44.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,487.00000	4,415,000	44.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	31.93	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	15/03/2010	Foreign Exchange Future	9.25	Put		2,487.00000	2,415,000	31.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		24.00000	30,000	19.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		511.00000	445,000	19.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,513.00000	1,585,000	25.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	25.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,513.00000	2,585,000	33.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	33.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,513.00000	3,585,000	28.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	28.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.88490	6.81310		16.88	0.00	0	426.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	37.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,787.00000	7,715,000	37.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	32.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,787.00000	5,715,000	32.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		1.00000	2,000	27.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,788.00000	3,717,000	27.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		26.00000	28,000	24.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,813.00000	1,743,000	24.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		381.00000	426,000	16.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		168.00000	141,000	16.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,220.00000	1,291,000	18.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		7.00000	6,000	18.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,214.00000	2,286,000	24.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	1,000	24.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,213.00000	3,285,000	26.44	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	Put		0.00000	0,000	26.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,213.00000	4,285,000	22.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,737.00000	7,665,000	37.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	32.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,737.00000	5,665,000	32.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		2.00000	2,000	27.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,739.00000	3,667,000	27.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		27.00000	29,000	24.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,764.00000	1,694,000	24.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		412.00000	459,000	16.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		149.00000	124,000	16.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,270.00000	1,341,000	18.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		7.00000	6,000	18.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,264.00000	2,335,000	24.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,000	24.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,263.00000	3,335,000	26.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	26.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,263.00000	4,335,000	22.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	37.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,687.00000	7,615,000	37.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	31.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,687.00000	5,615,000	31.92	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	10.50	Call		2.00000	2,000	27.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,689.00000	3,617,000	27.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		29.00000	31,000	24.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,716.00000	1,646,000	24.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		444.00000	493,000	16.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		131.00000	108,000	16.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,319.00000	1,390,000	18.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		6.00000	5,000	18.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,314.00000	2,385,000	25.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	25.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,313.00000	3,385,000	25.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	25.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,313.00000	4,385,000	22.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		324.00000	365,000	16.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		211.00000	180,000	16.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	38.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		8,037.00000	7,965,000	38.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	32.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		6,037.00000	5,965,000	32.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		1.00000	1,000	28.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		4,038.00000	3,966,000	28.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		20.00000	22,000	25.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,057.00000	1,987,000	25.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		253.00000	285,000	16.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		290.00000	250,000	16.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		977.00000	1,046,000	16.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		14.00000	11,000	16.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		1,965.00000	2,036,000	23.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		2.00000	1,000	23.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		2,963.00000	3,035,000	27.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		3,963.00000	4,035,000	22.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	22.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	37.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		7,937.00000	7,865,000	37.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	32.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		5,937.00000	5,865,000	32.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		1.00000	1,000	28.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		3,938.00000	3,866,000	28.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		23.00000	24,000	25.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		1,960.00000	1,889,000	25.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		297.00000	337,000	16.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		234.00000	202,000	16.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		1,073.00000	1,144,000	17.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		10.00000	9,000	17.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		2,064.00000	2,136,000	24.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	1,000	24.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		3,063.00000	3,135,000	27.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	27.25	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,063.00000	4,135,000	22.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	22.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	38.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,087.00000	8,015,000	38.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	32.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,087.00000	6,015,000	32.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		1.00000	1,000	28.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,088.00000	4,016,000	28.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		18.00000	21,000	25.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,105.00000	2,036,000	25.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		234.00000	262,000	16.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		321.00000	277,000	16.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		931.00000	997,000	16.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		18.00000	12,000	16.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,915.00000	1,986,000	23.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		2.00000	1,000	23.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,913.00000	2,985,000	28.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	28.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,913.00000	3,985,000	22.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	22.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	37.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,987.00000	7,915,000	37.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	32.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,987.00000	5,915,000	32.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		1.00000	1,000	28.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,988.00000	3,916,000	28.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		22.00000	23,000	25.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		2,009.00000	1,938,000	25.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		273.00000	311,000	16.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		260.00000	226,000	16.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,024.00000	1,095,000	16.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		11.00000	10,000	16.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		2,014.00000	2,086,000	23.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	1,000	23.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,013.00000	3,085,000	27.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	27.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,013.00000	4,085,000	22.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	37.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,837.00000	7,765,000	37.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	32.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,837.00000	5,765,000	32.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		1.00000	2,000	27.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,838.00000	3,767,000	27.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		25.00000	26,000	24.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,862.00000	1,791,000	24.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		352.00000	395,000	16.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		189.00000	160,000	16.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,171.00000	1,242,000	17.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		8.00000	7,000	17.86	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,164.00000	2,236,000	24.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		1.00000	1,000	24.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,163.00000	3,235,000	26.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	26.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,163.00000	4,235,000	22.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	22.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	38.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,337.00000	8,265,000	38.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	33.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,337.00000	6,265,000	33.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		1.00000	1,000	28.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,338.00000	4,266,000	28.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		13.00000	14,000	26.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,350.00000	2,279,000	26.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		160.00000	179,000	18.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		497.00000	444,000	18.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		709.00000	770,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		46.00000	35,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,666.00000	1,737,000	21.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		3.00000	2,000	21.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,663.00000	2,735,000	26.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	26.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,663.00000	3,735,000	23.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	23.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	38.21	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	Put		8,287.00000	8,215,000	38.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	33.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,287.00000	6,215,000	33.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		1.00000	1,000	28.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,288.00000	4,216,000	28.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Call		14.00000	15,000	26.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Put		2,301.00000	2,230,000	26.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Call		172.00000	193,000	17.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Put		459.00000	408,000	17.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Call		751.00000	813,000	16.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Put		38.00000	28,000	16.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Call		1,716.00000	1,787,000	21.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Put		3.00000	2,000	21.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Call		2,713.00000	2,785,000	27.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Call		3,713.00000	3,785,000	23.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	23.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	38.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Put		8,187.00000	8,115,000	38.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	33.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Put		6,187.00000	6,115,000	33.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Call		1.00000	1,000	28.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Put		4,188.00000	4,116,000	28.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		16.00000	18,000	25.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Put		2,203.00000	2,133,000	25.98	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		201.00000	225,000	17.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		388.00000	340,000	17.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		839.00000	904,000	16.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		26.00000	19,000	16.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,815.00000	1,887,000	22.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		2.00000	2,000	22.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,813.00000	2,885,000	27.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	27.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,813.00000	3,885,000	23.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	23.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	38.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,137.00000	8,065,000	38.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	32.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,137.00000	6,065,000	32.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		1.00000	1,000	28.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,138.00000	4,066,000	28.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		17.00000	19,000	25.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,154.00000	2,084,000	25.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		217.00000	243,000	17.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		354.00000	308,000	17.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		885.00000	950,000	16.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		22.00000	15,000	16.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,865.00000	1,937,000	22.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		2.00000	2,000	22.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,863.00000	2,935,000	27.83	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	27.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,863.00000	3,935,000	22.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	22.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	38.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,387.00000	8,315,000	38.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	33.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,387.00000	6,315,000	33.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		1.00000	1,000	28.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,388.00000	4,316,000	28.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		12.00000	13,000	26.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,399.00000	2,328,000	26.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		148.00000	166,000	18.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		535.00000	481,000	18.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		667.00000	727,000	16.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		54.00000	42,000	16.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,616.00000	1,688,000	21.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		3.00000	3,000	21.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,613.00000	2,685,000	26.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	26.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,613.00000	3,685,000	24.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	24.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	38.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,237.00000	8,165,000	38.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	33.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,237.00000	6,165,000	33.25	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		1.00000	1,000	28.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,238.00000	4,166,000	28.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		15.00000	17,000	26.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,252.00000	2,182,000	26.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		186.00000	208,000	17.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		423.00000	373,000	17.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		795.00000	858,000	16.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		32.00000	23,000	16.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,765.00000	1,837,000	22.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		2.00000	2,000	22.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,763.00000	2,835,000	27.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	27.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,763.00000	3,835,000	23.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	23.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	38.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,437.00000	8,365,000	38.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	33.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,437.00000	6,365,000	33.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		1.00000	1,000	29.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,438.00000	4,366,000	29.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		11.00000	12,000	26.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,448.00000	2,377,000	26.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		138.00000	154,000	18.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		575.00000	519,000	18.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		627.00000	685,000	16.33	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	Put		64.00000	50,000	16.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,567.00000	1,638,000	20.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		4.00000	3,000	20.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,563.00000	2,635,000	26.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	26.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,563.00000	3,635,000	24.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	24.53	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.92980	6.86010		16.98	0.00	0	420.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		342.00000	371,000	17.01	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		389.00000	348,000	17.01	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			134.09700	134.06800			0.00	0	2.00
GOVI On	06/05/2010	GOVI			307.58600	307.63400		6.80	0.00	0	324.00
GOVI On	06/05/2010	GOVI	309.80	Call		30,521.00000	30,086,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		52,181.00000	52,226,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			313.23200	313.28200		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		46,346.00000	45,963,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		69,526.00000	69,643,000	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			363.75200	363.63100			0.00	0	433.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	17/02/2010	Jibar Tradeable Future			7.12000	7.12000			0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.08700	7.08700			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			6.97500	6.97500			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.93900	6.93900			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.91100	6.91100			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.91200	6.91200			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.96000	6.96000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.10800	7.10800			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.33300	7.33300			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.71300	7.71300			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.11800	8.11800			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			8.31700	8.31700			0.00	0	5,000.00
JN02	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JROD	On	26/02/2010	Rodi			6.98400	7.00200			0.00	0	0.00
JROD	On	31/03/2010	Rodi			7.18400	7.20000			0.00	0	0.00
OTH1	On	06/05/2010	Index Future			297.62100	297.34200			0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.54600	7.54600			0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		0.00000	0,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		59.00000	59,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	06/05/2010	Bond Future	7.55	Call		5.00000	5,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		0.00000	0,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		0.00000	0,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		123.00000	123,000		0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.45000	8.45100		4.50	0.00	0	7,091.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,190.00000	1,186,000	4.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		955.00000	947,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.52000	8.52100		4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,166.00000	2,165,000	4.59	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,124.00000	1,118,000	4.59	0.00	0	0.00
R157	On	04/11/2010	Bond Future			8.56600	8.56700		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		1,928.00000	1,926,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		2,221.00000	2,215,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,032.00000	2,031,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		2,106.00000	2,101,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		1,827.00000	1,825,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		2,339.00000	2,333,000	5.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.19600	9.19600		10.00	0.00	0	19,109.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,420.00000	1,408,000	9.90	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		3,230.00000	3,218,000	9.90	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.24700	9.24700		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,345.00000	3,335,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		3,318.00000	3,308,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,515.00000	1,506,000	10.51	0.00	0	1,300.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	8.75	Put		6,127.00000	6,118,000	10.51	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,048.00000	6,039,000	11.23	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		1,656.00000	1,647,000	11.23	0.00	0	1,300.00
R186	On	04/11/2010	Bond Future			9.28200	9.28300		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,141.00000	4,137,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		4,435.00000	4,422,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,354.00000	4,351,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		4,203.00000	4,191,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,934.00000	3,930,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		4,676.00000	4,663,000	11.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.50900	8.52000		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		816.00000	831,000	4.25	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		891.00000	865,000	4.25	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.57700	8.59000		4.50	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,166.00000	2,195,000	4.68	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		708.00000	690,000	4.68	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.61400	8.62700		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,212.00000	1,230,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		1,647.00000	1,620,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,290.00000	1,309,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		1,553.00000	1,528,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,138.00000	1,155,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1,744.00000	1,717,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.07600	9.08800		6.50	0.00	0	1,710.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	06/05/2010	Bond Future	9.00	Call		1,002.00000	1,022,000	6.50	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		1,455.00000	1,413,000	6.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.14700	9.15900		6.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,113.00000	2,141,000	6.89	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		1,661.00000	1,629,000	6.89	0.00	0	0.00
R203	On	04/11/2010	Bond Future			9.20100	9.21300		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		2,391.00000	2,417,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		2,212.00000	2,180,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		2,514.00000	2,541,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		2,094.00000	2,062,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,272.00000	2,297,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		2,335.00000	2,302,000	7.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.09100	9.09200		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,108.00000	1,103,000	7.25	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		1,629.00000	1,618,000	7.25	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.50	Call		2,806.00000	2,804,000	7.56	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Put		541.00000	533,000	7.56	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		3,690.00000	3,681,000	7.10	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		273.00000	270,000	7.10	0.00	0	200.00
R204	On	05/08/2010	Bond Future			9.15700	9.15800		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,306.00000	2,304,000	7.84	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		1,801.00000	1,794,000	7.84	0.00	0	0.00
R204	On	04/11/2010	Bond Future			9.20300	9.20400		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		2,750.00000	2,748,000	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
R204	On	04/11/2010	Bond Future	9.25	Put		2,503.00000	2,495,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		2,886.00000	2,884,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		2,371.00000	2,364,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		2,617.00000	2,615,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		2,639.00000	2,631,000	8.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.55800	8.56000		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,050.00000	1,050,000	3.82	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		475.00000	469,000	3.82	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.64900	8.65000		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,615.00000	1,614,000	3.90	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		623.00000	619,000	3.90	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.69500	8.69600		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,109.00000	1,108,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1,635.00000	1,631,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,168.00000	1,167,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		1,560.00000	1,556,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,052.00000	1,051,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1,713.00000	1,709,000	4.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.24100	9.24200		8.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,448.00000	1,443,000	8.25	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		1,402.00000	1,391,000	8.25	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.30900	9.31000		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		2,677.00000	2,674,000	8.69	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		1,609.00000	1,601,000	8.69	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			9.35400	9.35500		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		2,474.00000	2,471,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		3,060.00000	3,052,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		2,602.00000	2,600,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		2,909.00000	2,901,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,349.00000	2,347,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		3,216.00000	3,209,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.22300	9.22400		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,533.00000	1,527,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		1,377.00000	1,365,000	9.00	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.28100	9.28200		9.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		2,918.00000	2,915,000	9.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		1,643.00000	1,634,000	9.45	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.32400	9.32500		9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		2,653.00000	2,651,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		3,091.00000	3,083,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		2,790.00000	2,787,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		2,936.00000	2,927,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,521.00000	2,518,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		3,252.00000	3,243,000	10.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			9.01900	9.02000		13.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		452.00000	446,000	12.65	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,631.00000	4,617,000	12.65	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.05400	9.05400		13.50	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	05/08/2010	Bond Future	8.75	Call		1,758.00000	1,751,000	13.31	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		4,138.00000	4,131,000	13.31	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.07700	9.07700		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,452.00000	3,445,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		4,040.00000	4,033,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,627.00000	3,620,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		3,832.00000	3,825,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		3,281.00000	3,274,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		4,255.00000	4,248,000	15.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			303.81700	303.85400			0.00	0	100.00

Total for Derivatives : **161,368,041.10** **21,576** **880,942.00**

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.52500	7.52500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.36500	8.37000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.13500	9.14000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.42500	8.43500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			9.00000	9.00500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.01500	9.02000			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	15/01/2014	Spot Bond			8.45000	8.46000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.16500	9.17000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.15500	9.16000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.98000	8.98000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										161,368,041.10	21,576	880,942.00