



Daily MTM Report

Daily summary for: 19/02/2010

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			7.72600	7.66700		16.68	40,893,718.00	5,293	251,170.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	50.20	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,833.00000	8,774,000	50.20	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	47.38	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,833.00000	6,774,000	47.38	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	50.20	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,583.00000	8,524,000	50.20	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	46.79	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,583.00000	6,524,000	46.79	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		16.00000	19,000	19.83	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		599.00000	543,000	19.83	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		440.00000	493,000	19.07	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		23.00000	17,000	19.07	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,417.00000	1,476,000	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		0.00000	0,000	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,417.00000	2,476,000	29.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	29.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,417.00000	3,476,000	36.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	36.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,333.00000	8,274,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		673.00000	730,000	20.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		6.00000	4,000	20.39	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,667.00000	1,726,000	24.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	24.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,667.00000	2,726,000	31.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	31.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,667.00000	3,726,000	38.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	38.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,383.00000	8,324,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	46.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,383.00000	6,324,000	46.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,617.00000	3,676,000	37.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	37.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,483.00000	8,424,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	41.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,483.00000	4,424,000	41.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		531.00000	586,000	19.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		14.00000	10,000	19.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,517.00000	1,576,000	24.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	24.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,517.00000	3,576,000	37.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	37.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,783.00000	8,724,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	47.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,783.00000	6,724,000	47.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		8,983.00000	8,924,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	47.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		6,983.00000	6,924,000	47.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		4.00000	4,000	22.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		987.00000	928,000	22.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		2,017.00000	2,076,000	26.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	26.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		3,017.00000	3,076,000	34.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	34.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,933.00000	8,874,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	47.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,933.00000	6,874,000	47.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,883.00000	8,824,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	47.50	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	14.55	Put		6,883.00000	6,824,000	47.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,683.00000	8,624,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	47.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,683.00000	6,624,000	47.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,733.00000	8,674,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	47.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,733.00000	6,674,000	47.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,633.00000	8,574,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	46.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,633.00000	6,574,000	46.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,367.00000	1,426,000	23.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	23.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,367.00000	2,426,000	29.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	29.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,367.00000	3,426,000	36.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	36.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,533.00000	8,474,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	46.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,533.00000	6,474,000	46.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,433.00000	8,374,000	50.20	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	14.10	Call		0.00000	0,000	46.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,433.00000	6,374,000	46.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	42.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,933.00000	4,874,000	42.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,567.00000	3,626,000	37.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	37.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		19.00000	23,000	19.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		552.00000	497,000	19.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		485.00000	539,000	19.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		18.00000	13,000	19.33	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,467.00000	1,526,000	23.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	23.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,467.00000	2,526,000	29.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	29.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,467.00000	3,526,000	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		11.00000	13,000	20.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		694.00000	637,000	20.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		354.00000	403,000	18.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		37.00000	27,000	18.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,317.00000	1,376,000	23.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	23.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,317.00000	2,376,000	28.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	28.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,317.00000	3,376,000	36.16	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	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	36.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,068.00000	1,126,000	22.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		1.00000	0,000	22.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,067.00000	2,126,000	26.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	26.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,067.00000	3,126,000	34.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	34.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		275.00000	319,000	18.00	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		58.00000	43,000	18.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,217.00000	1,276,000	22.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	22.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,217.00000	2,276,000	27.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	27.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,217.00000	3,276,000	35.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	35.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		9.00000	10,000	20.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		742.00000	684,000	20.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		314.00000	360,000	18.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		47.00000	34,000	18.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,267.00000	2,326,000	28.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	28.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,267.00000	3,326,000	35.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	35.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,167.00000	1,226,000	22.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		0.00000	0,000	22.76	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	5.50	Call		2,167.00000	2,226,000	27.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	27.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,167.00000	3,226,000	35.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	35.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	43.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,383.00000	5,324,000	43.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,117.00000	1,176,000	22.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		0.00000	0,000	22.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,117.00000	2,176,000	27.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	27.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,117.00000	3,176,000	35.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	35.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	41.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,533.00000	4,474,000	41.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3.00000	3,000	22.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,036.00000	977,000	22.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		121.00000	145,000	16.68	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		154.00000	119,000	16.68	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		968.00000	1,027,000	21.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		1.00000	1,000	21.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,967.00000	2,026,000	25.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	25.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,967.00000	3,026,000	34.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	34.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		102.00000	123,000	16.96	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		185.00000	147,000	16.96	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		918.00000	977,000	21.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		1.00000	1,000	21.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,917.00000	1,976,000	25.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	25.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,917.00000	2,976,000	33.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	33.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	24.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,384.00000	1,325,000	24.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		625.00000	682,000	20.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		8.00000	6,000	20.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,617.00000	1,676,000	24.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	24.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,617.00000	2,676,000	31.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	31.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		72.00000	86,000	17.54	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		255.00000	210,000	17.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		820.00000	878,000	21.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		3.00000	2,000	21.19	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,817.00000	1,876,000	25.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	25.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,817.00000	2,876,000	32.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	32.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1.00000	2,000	23.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,234.00000	1,176,000	23.55	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	6.90	Call		771.00000	828,000	20.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		4.00000	2,000	20.93	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,767.00000	1,826,000	25.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	25.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		722.00000	779,000	20.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		5.00000	3,000	20.66	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,717.00000	1,776,000	24.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	24.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,717.00000	2,776,000	32.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	32.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	43.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,433.00000	5,374,000	43.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	41.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,433.00000	4,374,000	41.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		578.00000	634,000	19.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		11.00000	8,000	19.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,567.00000	1,626,000	24.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	24.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,567.00000	2,626,000	30.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	30.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	41.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,333.00000	4,274,000	41.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		397.00000	447,000	18.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		30.00000	21,000	18.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	49.49	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	15/03/2010	Foreign Exchange Future	15.40	Put		7,733.00000	7,674,000	49.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,267.00000	1,326,000	23.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	23.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,767.00000	2,826,000	32.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	32.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,267.00000	4,326,000	39.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	39.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	50.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		7,983.00000	7,924,000	50.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	42.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		4,983.00000	4,924,000	42.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		1,018.00000	1,077,000	22.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		1.00000	1,000	22.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,517.00000	2,576,000	30.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	30.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		4,017.00000	4,076,000	39.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	39.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		238.00000	280,000	17.74	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		71.00000	54,000	17.74	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	24.98	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,484.00000	1,425,000	24.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	41.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,583.00000	4,524,000	41.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		204.00000	242,000	17.47	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		87.00000	66,000	17.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		172.00000	207,000	17.21	0.00	0	238.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		105.00000	81,000	17.21	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	27.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,883.00000	1,824,000	27.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		0.00000	0,000	26.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,783.00000	1,724,000	26.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		143.00000	175,000	16.94	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		126.00000	99,000	16.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		60.00000	72,000	17.82	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		293.00000	246,000	17.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	42.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,783.00000	4,724,000	42.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		34.00000	41,000	18.68	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		417.00000	365,000	18.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	42.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,033.00000	4,974,000	42.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		13.00000	15,000	20.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		646.00000	589,000	20.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	41.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,683.00000	4,624,000	41.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	27.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1,983.00000	1,924,000	27.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		50.00000	60,000	18.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		333.00000	284,000	18.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	42.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,733.00000	4,674,000	42.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		41.00000	50,000	18.40	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		374.00000	324,000	18.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		23.00000	28,000	19.25	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		506.00000	452,000	19.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	42.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,833.00000	4,774,000	42.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	30.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,433.00000	2,374,000	30.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	29.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,333.00000	2,274,000	29.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	29.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,233.00000	2,174,000	29.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		28.00000	34,000	18.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		461.00000	408,000	18.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	43.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,233.00000	5,174,000	43.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	31.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,533.00000	2,474,000	31.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		6.00000	7,000	21.26	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		839.00000	781,000	21.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	43.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,183.00000	5,124,000	43.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		7.00000	9,000	20.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		790.00000	733,000	20.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	43.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,283.00000	5,224,000	43.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		5.00000	6,000	21.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		888.00000	830,000	21.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	43.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,333.00000	5,274,000	43.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	32.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,733.00000	2,674,000	32.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	31.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,633.00000	2,574,000	31.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		4.00000	5,000	21.83	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		937.00000	879,000	21.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	44.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,483.00000	5,424,000	44.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2.00000	3,000	22.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,085.00000	1,027,000	22.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	45.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		5,983.00000	5,924,000	45.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	24.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,334.00000	1,275,000	24.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	44.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,583.00000	5,524,000	44.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,883.00000	2,824,000	33.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2.00000	2,000	23.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,185.00000	1,126,000	23.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	45.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,933.00000	5,874,000	45.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	44.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,683.00000	5,624,000	44.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	33.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		2,983.00000	2,924,000	33.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1.00000	1,000	23.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,284.00000	1,225,000	23.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	44.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,533.00000	5,474,000	44.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	33.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,833.00000	2,774,000	33.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2.00000	2,000	22.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,135.00000	1,076,000	22.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	44.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,833.00000	5,774,000	44.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	25.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,633.00000	1,574,000	25.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		0.00000	0,000	26.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,733.00000	1,674,000	26.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	45.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,133.00000	6,074,000	45.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	27.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,933.00000	1,874,000	27.56	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	14.00	Call		0.00000	0,000	46.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,333.00000	6,274,000	46.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	40.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,233.00000	4,174,000	40.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	28.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,133.00000	2,074,000	28.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	46.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,483.00000	6,424,000	46.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	41.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,383.00000	4,324,000	41.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	40.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,283.00000	4,224,000	40.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	45.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,233.00000	6,174,000	45.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	40.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,133.00000	4,074,000	40.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	40.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,033.00000	3,974,000	40.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	28.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,033.00000	1,974,000	28.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	46.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,283.00000	6,224,000	46.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	40.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,183.00000	4,124,000	40.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	40.43	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	15/03/2010	Foreign Exchange Future	11.75	Put		4,083.00000	4,024,000	40.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		3,983.00000	3,924,000	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	39.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,883.00000	3,824,000	39.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	44.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,633.00000	5,574,000	44.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	33.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,933.00000	2,874,000	33.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	24.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,434.00000	1,375,000	24.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	44.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,733.00000	5,674,000	44.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	35.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,233.00000	3,174,000	35.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	34.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,133.00000	3,074,000	34.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	34.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,033.00000	2,974,000	34.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1.00000	1,000	25.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,534.00000	1,475,000	25.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	44.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,783.00000	5,724,000	44.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	34.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,083.00000	3,024,000	34.52	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	9.25	Call		0.00000	1,000	25.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,583.00000	1,525,000	25.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	45.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,883.00000	5,824,000	45.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	38.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,783.00000	3,724,000	38.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	38.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,683.00000	3,624,000	38.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	37.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,583.00000	3,524,000	37.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	36.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,483.00000	3,424,000	36.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	36.34	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,383.00000	3,324,000	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	35.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,283.00000	3,224,000	35.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	35.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,183.00000	3,124,000	35.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		0.00000	0,000	26.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,683.00000	1,624,000	26.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	45.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,033.00000	5,974,000	45.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	39.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,933.00000	3,874,000	39.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	39.08	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	11.50	Put		3,833.00000	3,774,000	39.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	38.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,733.00000	3,674,000	38.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	37.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,633.00000	3,574,000	37.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	37.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,533.00000	3,474,000	37.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	36.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,433.00000	3,374,000	36.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	26.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,833.00000	1,774,000	26.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	42.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,883.00000	4,824,000	42.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,783.00000	2,724,000	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	32.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,683.00000	2,624,000	32.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	31.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,583.00000	2,524,000	31.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	30.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,483.00000	2,424,000	30.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	30.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,383.00000	2,324,000	30.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	29.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,283.00000	2,224,000	29.65	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	15/03/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	28.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,083.00000	2,024,000	28.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	41.86	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,633.00000	4,574,000	41.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	29.04	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,183.00000	2,124,000	29.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	38.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,773.00000	3,714,000	38.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	36.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,333.00000	3,274,000	36.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	49.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,933.00000	7,874,000	49.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,067.00000	4,126,000	39.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	39.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	49.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,883.00000	7,824,000	49.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,117.00000	4,176,000	39.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	39.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,033.00000	7,974,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,967.00000	4,026,000	39.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	39.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,133.00000	8,074,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		86.00000	103,000	17.25	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	15/03/2010	Foreign Exchange Future	7.80	Put		219.00000	177,000	17.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		869.00000	927,000	21.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		2.00000	1,000	21.46	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,867.00000	1,926,000	25.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	25.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,867.00000	2,926,000	33.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	33.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,867.00000	3,926,000	39.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	39.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,183.00000	8,124,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	45.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,183.00000	6,124,000	45.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,817.00000	3,876,000	39.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	39.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,233.00000	8,174,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,767.00000	3,826,000	38.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	38.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	49.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,783.00000	7,724,000	49.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,217.00000	4,276,000	39.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	39.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	49.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,833.00000	7,774,000	49.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,167.00000	4,226,000	39.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	39.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,083.00000	8,024,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	45.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,083.00000	6,024,000	45.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,917.00000	3,976,000	39.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	39.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,283.00000	8,224,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,717.00000	3,776,000	38.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	38.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.86080	7.80050		18.15	0.00	0	40,658.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		149.00000	161,000	20.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		749.00000	700,000	20.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,350.00000	8,289,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	31.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,350.00000	6,289,000	31.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,651.00000	3,711,000	29.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	29.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,400.00000	8,339,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	31.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,400.00000	6,339,000	31.85	0.00	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		3,601.00000	3,661,000	29.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	29.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,500.00000	8,439,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,800.00000	8,739,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,000.00000	8,939,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	33.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,000.00000	6,939,000	33.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		7.00000	8,000	26.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,007.00000	2,947,000	26.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,950.00000	8,889,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,950.00000	6,889,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		8.00000	9,000	26.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		2,958.00000	2,898,000	26.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,053.00000	2,113,000	22.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		3.00000	2,000	22.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,051.00000	3,111,000	28.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	28.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,900.00000	8,839,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	32.87	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	14.70	Put		6,900.00000	6,839,000	32.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,700.00000	8,639,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,750.00000	8,689,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,650.00000	8,589,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,650.00000	6,589,000	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		511.00000	551,000	17.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		161.00000	140,000	17.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,361.00000	1,420,000	19.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		11.00000	9,000	19.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,352.00000	2,412,000	24.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		2.00000	1,000	24.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,351.00000	3,411,000	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,550.00000	8,489,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	32.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,550.00000	6,489,000	32.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,459.00000	1,518,000	19.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		9.00000	7,000	19.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,452.00000	2,512,000	25.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		2.00000	1,000	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		3,451.00000	3,511,000	29.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	29.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,450.00000	8,389,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		649.00000	695,000	17.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		99.00000	84,000	17.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,557.00000	1,617,000	20.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		7.00000	6,000	20.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,551.00000	3,611,000	29.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	29.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,500.00000	6,439,000	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	1,000	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,001.00000	4,940,000	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		169.00000	183,000	19.95	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		669.00000	622,000	19.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		613.00000	657,000	17.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		113.00000	96,000	17.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,508.00000	1,568,000	19.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		8.00000	7,000	19.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,501.00000	2,562,000	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		3,501.00000	3,561,000	29.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	29.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		140.00000	152,000	20.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		790.00000	741,000	20.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		98.00000	106,000	21.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,048.00000	995,000	21.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	32.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,800.00000	6,739,000	32.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	32.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,750.00000	6,689,000	32.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		2.00000	2,000	26.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,752.00000	3,691,000	26.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	32.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,700.00000	6,639,000	32.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		104.00000	112,000	21.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,004.00000	951,000	21.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,119.00000	1,177,000	17.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		19.00000	16,000	17.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,103.00000	2,163,000	23.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		3.00000	2,000	23.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,101.00000	3,161,000	28.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	28.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		132.00000	143,000	20.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		832.00000	782,000	20.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		480.00000	518,000	17.69	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		180.00000	157,000	17.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,302.00000	2,362,000	24.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		2.00000	1,000	24.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,301.00000	3,361,000	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	29.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,250.00000	5,189,000	29.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,251.00000	4,190,000	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		5.00000	5,000	26.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,255.00000	3,194,000	26.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		124.00000	134,000	20.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		874.00000	823,000	20.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		450.00000	486,000	17.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		200.00000	175,000	17.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,264.00000	1,322,000	18.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		14.00000	11,000	18.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,252.00000	2,312,000	24.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		2.00000	1,000	24.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,251.00000	3,311,000	28.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,000	28.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	29.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,300.00000	5,239,000	29.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	27.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,301.00000	4,240,000	27.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		4.00000	5,000	26.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,304.00000	3,244,000	26.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		117.00000	126,000	21.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		917.00000	865,000	21.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,216.00000	1,274,000	18.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		16.00000	13,000	18.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,202.00000	2,262,000	23.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		2.00000	1,000	23.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,201.00000	3,261,000	28.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,000	28.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	29.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,350.00000	5,289,000	29.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		4.00000	5,000	26.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,354.00000	3,294,000	26.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		110.00000	119,000	21.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		960.00000	908,000	21.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,167.00000	1,225,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		17.00000	14,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,152.00000	2,212,000	23.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		2.00000	1,000	23.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,151.00000	3,211,000	28.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,000	28.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,500.00000	5,439,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	27.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,501.00000	4,440,000	27.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		3.00000	4,000	26.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,503.00000	3,443,000	26.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		92.00000	100,000	21.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,092.00000	1,039,000	21.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		320.00000	348,000	18.09	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		320.00000	287,000	18.09	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,024.00000	1,081,000	17.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		24.00000	20,000	17.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		2,003.00000	2,063,000	22.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		3.00000	2,000	22.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		3,001.00000	3,061,000	28.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	28.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		300.00000	325,000	18.15	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		350.00000	314,000	18.15	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		979.00000	1,033,000	16.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		29.00000	22,000	16.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,953.00000	2,013,000	22.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		3.00000	2,000	22.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,951.00000	3,011,000	28.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	28.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	30.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,600.00000	5,539,000	30.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		3.00000	3,000	26.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,603.00000	3,542,000	26.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		82.00000	89,000	22.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,182.00000	1,128,000	22.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		281.00000	305,000	18.35	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		381.00000	344,000	18.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		934.00000	988,000	16.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		34.00000	27,000	16.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,904.00000	1,964,000	22.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		4.00000	3,000	22.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,901.00000	2,961,000	27.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	27.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	30.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,700.00000	5,639,000	30.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		2.00000	3,000	26.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,702.00000	3,642,000	26.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	30.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,900.00000	5,839,000	30.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		1.00000	1,000	28.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,901.00000	4,840,000	28.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		2.00000	2,000	26.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,902.00000	3,841,000	26.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		8.00000	9,000	26.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,908.00000	2,848,000	26.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,850.00000	5,789,000	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	1,000	28.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,851.00000	4,790,000	28.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		2.00000	2,000	26.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,852.00000	3,791,000	26.79	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	7.15	Call		725.00000	773,000	17.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		75.00000	62,000	17.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,656.00000	1,716,000	20.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		6.00000	5,000	20.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,651.00000	2,711,000	26.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	26.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	30.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,800.00000	5,739,000	30.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		2.00000	2,000	26.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,802.00000	3,741,000	26.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		10.00000	11,000	26.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,810.00000	2,750,000	26.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		66.00000	72,000	23.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,366.00000	1,311,000	23.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		217.00000	236,000	19.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		517.00000	475,000	19.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		765.00000	814,000	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		65.00000	53,000	17.15	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,706.00000	1,765,000	20.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		6.00000	4,000	20.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,701.00000	2,761,000	26.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	26.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	30.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,650.00000	5,589,000	30.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		3.00000	3,000	26.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,653.00000	3,592,000	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		264.00000	286,000	18.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		414.00000	375,000	18.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		891.00000	943,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		41.00000	32,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,854.00000	1,914,000	21.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		4.00000	3,000	21.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,851.00000	2,911,000	27.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	27.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,550.00000	5,489,000	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	27.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,551.00000	4,490,000	27.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		3.00000	3,000	26.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,553.00000	3,492,000	26.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		78.00000	84,000	22.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,228.00000	1,173,000	22.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		87.00000	94,000	22.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,137.00000	1,083,000	22.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	1,000	29.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,200.00000	5,140,000	29.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	27.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,201.00000	4,140,000	27.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		74.00000	80,000	22.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,274.00000	1,219,000	22.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		848.00000	899,000	17.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		48.00000	38,000	17.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,805.00000	1,864,000	21.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		5.00000	3,000	21.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,400.00000	5,339,000	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		4.00000	4,000	26.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,404.00000	3,343,000	26.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		60.00000	64,000	23.56	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,460.00000	1,403,000	23.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		687.00000	733,000	17.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		87.00000	72,000	17.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,607.00000	1,666,000	20.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		7.00000	5,000	20.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,601.00000	2,661,000	26.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	26.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	26.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,051.00000	3,990,000	26.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		57.00000	61,000	23.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,507.00000	1,450,000	23.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		70.00000	75,000	22.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,320.00000	1,264,000	22.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		578.00000	620,000	17.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		128.00000	109,000	17.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	34.51	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	15.50	Put		7,700.00000	7,639,000	34.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	31.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,200.00000	6,139,000	31.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	1,000	28.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,701.00000	4,640,000	28.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		5.00000	6,000	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,205.00000	3,145,000	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,313.00000	1,371,000	18.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		13.00000	10,000	18.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,801.00000	2,861,000	27.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	27.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,301.00000	4,361,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		1.00000	0,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	35.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,950.00000	7,889,000	35.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	31.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,450.00000	6,389,000	31.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		3.00000	4,000	26.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,453.00000	3,393,000	26.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		180.00000	195,000	19.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		630.00000	584,000	19.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,071.00000	1,129,000	17.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		21.00000	18,000	17.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,551.00000	2,612,000	25.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	25.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,051.00000	4,111,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		54.00000	58,000	23.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,554.00000	1,497,000	23.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		421.00000	456,000	17.82	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		221.00000	195,000	17.82	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	27.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,451.00000	4,390,000	27.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	26.96	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,101.00000	4,040,000	26.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		63.00000	68,000	23.36	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,413.00000	1,357,000	23.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		51.00000	55,000	24.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,601.00000	1,544,000	24.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		394.00000	427,000	17.89	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		244.00000	216,000	17.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	27.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,401.00000	4,340,000	27.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		40.00000	43,000	25.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,840.00000	1,782,000	25.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		44.00000	48,000	24.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,744.00000	1,687,000	24.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		368.00000	400,000	17.95	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		268.00000	239,000	17.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		39.00000	41,000	25.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,889.00000	1,830,000	25.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		42.00000	45,000	24.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,792.00000	1,734,000	24.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		46.00000	50,000	24.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,696.00000	1,639,000	24.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		343.00000	373,000	18.02	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		293.00000	262,000	18.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	1,000	28.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,751.00000	4,690,000	28.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		204.00000	221,000	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		554.00000	510,000	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		1.00000	1,000	28.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,951.00000	4,890,000	28.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		9.00000	10,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,859.00000	2,799,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		11.00000	12,000	26.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,761.00000	2,701,000	26.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		13.00000	14,000	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,663.00000	2,603,000	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		159.00000	172,000	20.15	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		709.00000	661,000	20.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	1,000	28.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,801.00000	4,740,000	28.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		12.00000	13,000	26.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,712.00000	2,652,000	26.39	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		14.00000	15,000	26.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,614.00000	2,554,000	26.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		191.00000	208,000	19.55	0.00	0	135.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		591.00000	547,000	19.55	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		1.00000	1,000	28.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,651.00000	4,590,000	28.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		15.00000	16,000	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,565.00000	2,505,000	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		17.00000	19,000	26.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,467.00000	2,408,000	26.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		20.00000	22,000	26.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,370.00000	2,311,000	26.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		23.00000	26,000	26.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,273.00000	2,215,000	26.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		27.00000	30,000	26.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,177.00000	2,119,000	26.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		31.00000	35,000	26.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,081.00000	2,024,000	26.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		35.00000	38,000	25.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1,985.00000	1,927,000	25.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		232.00000	251,000	18.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		482.00000	440,000	18.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	27.50	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,351.00000	4,290,000	27.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		49.00000	53,000	24.36	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		1,649.00000	1,592,000	24.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	28.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,601.00000	4,540,000	28.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		16.00000	18,000	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,516.00000	2,457,000	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		18.00000	20,000	26.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,418.00000	2,359,000	26.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		22.00000	24,000	26.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,322.00000	2,263,000	26.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		29.00000	32,000	26.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,129.00000	2,071,000	26.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		34.00000	36,000	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,034.00000	1,975,000	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		37.00000	40,000	25.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,937.00000	1,879,000	25.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		247.00000	268,000	18.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		447.00000	407,000	18.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		25.00000	28,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,225.00000	2,167,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	34.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,900.00000	7,839,000	34.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,101.00000	4,161,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	30.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,950.00000	5,889,000	30.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		2.00000	2,000	26.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,952.00000	3,891,000	26.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	35.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,000.00000	7,939,000	35.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	31.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,000.00000	5,939,000	31.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1.00000	2,000	26.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,001.00000	3,941,000	26.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		4,001.00000	4,061,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,150.00000	8,089,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	31.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,150.00000	6,089,000	31.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	27.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,151.00000	4,090,000	27.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,851.00000	3,911,000	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,050.00000	7,989,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	31.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,050.00000	5,989,000	31.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,951.00000	4,011,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	35.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,700.00000	9,639,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,100.00000	8,039,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	31.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,100.00000	6,039,000	31.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,901.00000	3,961,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,200.00000	8,139,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,801.00000	3,861,000	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,250.00000	8,189,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	31.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,250.00000	6,189,000	31.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		806.00000	856,000	17.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		56.00000	45,000	17.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,755.00000	1,815,000	21.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		5.00000	4,000	21.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,751.00000	2,811,000	26.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	26.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,751.00000	3,811,000	29.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	29.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	34.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,800.00000	7,739,000	34.71	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	3.60	Call		4,201.00000	4,261,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		1.00000	0,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	34.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,850.00000	7,789,000	34.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,151.00000	4,211,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		1.00000	0,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,300.00000	8,239,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	31.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,300.00000	6,239,000	31.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,701.00000	3,761,000	29.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	29.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		544.00000	585,000	17.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		144.00000	124,000	17.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.99460	7.93310		18.69	159,892.00	20	6,867.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	30.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,918.00000	7,856,000	30.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		8.00000	9,000	31.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,925.00000	5,864,000	31.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		31.00000	32,000	29.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,948.00000	3,887,000	29.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		101.00000	107,000	24.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,018.00000	1,962,000	24.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,145.00000	1,200,000	17.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		62.00000	55,000	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	13/09/2010	Foreign Exchange Future	5.85	Call		2,091.00000	2,152,000	20.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		8.00000	7,000	20.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,085.00000	3,146,000	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		2.00000	1,000	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,083.00000	4,145,000	30.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	30.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	30.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,868.00000	7,806,000	30.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		8.00000	9,000	31.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,875.00000	5,814,000	31.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		31.00000	33,000	29.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,898.00000	3,838,000	29.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		104.00000	110,000	24.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,971.00000	1,915,000	24.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		506.00000	538,000	18.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		373.00000	343,000	18.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,190.00000	1,245,000	17.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		57.00000	50,000	17.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,140.00000	2,201,000	20.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		7.00000	6,000	20.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,135.00000	3,196,000	25.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		2.00000	1,000	25.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,133.00000	4,195,000	30.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	30.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		483.00000	514,000	18.44	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		400.00000	369,000	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	30.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		7,968.00000	7,906,000	30.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		8.00000	9,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		5,975.00000	5,914,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		30.00000	32,000	29.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		3,997.00000	3,937,000	29.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		98.00000	103,000	24.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,065.00000	2,008,000	24.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		460.00000	490,000	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		427.00000	395,000	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,101.00000	1,156,000	17.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		68.00000	61,000	17.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,042.00000	2,103,000	19.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		9.00000	8,000	19.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,035.00000	3,096,000	25.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		2.00000	1,000	25.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,033.00000	4,095,000	30.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	30.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	30.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,018.00000	7,956,000	30.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		7.00000	8,000	31.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,024.00000	5,963,000	31.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		29.00000	31,000	29.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,046.00000	3,986,000	29.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		95.00000	100,000	24.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,112.00000	2,055,000	24.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		438.00000	467,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		455.00000	422,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,058.00000	1,112,000	17.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		75.00000	67,000	17.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,992.00000	2,053,000	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		9.00000	8,000	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,985.00000	3,046,000	24.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		2.00000	1,000	24.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,984.00000	4,045,000	30.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	30.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	30.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,118.00000	8,056,000	30.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		7.00000	8,000	31.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,124.00000	6,063,000	31.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		27.00000	29,000	29.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,144.00000	4,084,000	29.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		88.00000	94,000	25.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,205.00000	2,149,000	25.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		401.00000	426,000	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		518.00000	481,000	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		979.00000	1,028,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		96.00000	83,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,895.00000	1,955,000	19.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		12.00000	10,000	19.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,885.00000	2,947,000	24.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	24.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,884.00000	3,945,000	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	30.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,168.00000	8,106,000	30.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		6.00000	7,000	31.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,173.00000	6,112,000	31.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		26.00000	28,000	29.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,193.00000	4,133,000	29.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		85.00000	91,000	25.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,252.00000	2,196,000	25.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		384.00000	407,000	19.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		551.00000	512,000	19.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		940.00000	989,000	17.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		107.00000	94,000	17.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,846.00000	1,906,000	19.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		13.00000	11,000	19.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,836.00000	2,897,000	24.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		3.00000	2,000	24.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,834.00000	3,895,000	29.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	29.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	30.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,218.00000	8,156,000	30.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		6.00000	7,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,223.00000	6,162,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		25.00000	27,000	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,242.00000	4,182,000	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		82.00000	88,000	25.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,299.00000	2,243,000	25.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		367.00000	390,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		584.00000	545,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		903.00000	950,000	17.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		120.00000	105,000	17.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,798.00000	1,858,000	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		15.00000	13,000	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,786.00000	2,847,000	23.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		3.00000	2,000	23.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,784.00000	3,845,000	29.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	29.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	30.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,368.00000	8,306,000	30.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		5.00000	6,000	31.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,372.00000	6,311,000	31.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		23.00000	25,000	30.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,390.00000	4,330,000	30.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		74.00000	79,000	25.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,441.00000	2,384,000	25.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		796.00000	840,000	17.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		163.00000	145,000	17.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,653.00000	1,713,000	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		20.00000	18,000	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,637.00000	2,698,000	23.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		4.00000	3,000	23.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,634.00000	3,695,000	28.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	28.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	30.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,318.00000	8,256,000	30.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		6.00000	6,000	31.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,323.00000	6,261,000	31.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		24.00000	25,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,341.00000	4,280,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		77.00000	82,000	25.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,394.00000	2,337,000	25.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		337.00000	357,000	19.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		654.00000	612,000	19.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		831.00000	876,000	17.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		148.00000	131,000	17.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,701.00000	1,761,000	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		18.00000	16,000	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,686.00000	2,748,000	23.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		3.00000	3,000	23.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,684.00000	3,745,000	28.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	28.85	0.00	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	30.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,468.00000	8,406,000	30.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		5.00000	5,000	31.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,472.00000	6,410,000	31.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		21.00000	23,000	30.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,488.00000	4,428,000	30.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		70.00000	74,000	26.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,537.00000	2,479,000	26.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		296.00000	314,000	19.98	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		763.00000	719,000	19.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		730.00000	772,000	17.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		197.00000	177,000	17.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,558.00000	1,617,000	18.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		25.00000	22,000	18.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,537.00000	2,598,000	22.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		4.00000	3,000	22.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,534.00000	3,595,000	27.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	27.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		322.00000	342,000	19.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		689.00000	647,000	19.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	30.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,768.00000	7,706,000	30.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		9.00000	10,000	31.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,776.00000	5,715,000	31.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		33.00000	35,000	29.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,800.00000	3,740,000	29.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		111.00000	117,000	24.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,878.00000	1,822,000	24.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		556.00000	591,000	18.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		323.00000	296,000	18.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,280.00000	1,336,000	17.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		47.00000	41,000	17.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,239.00000	2,301,000	20.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		6.00000	6,000	20.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,234.00000	3,296,000	26.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	1,000	26.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,233.00000	4,295,000	30.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	30.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,818.00000	7,756,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		8.00000	9,000	31.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,825.00000	5,764,000	31.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		32.00000	34,000	29.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,849.00000	3,789,000	29.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		107.00000	114,000	24.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,924.00000	1,869,000	24.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		531.00000	564,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		348.00000	319,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,235.00000	1,291,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		52.00000	46,000	17.59	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	13/09/2010	Foreign Exchange Future	5.75	Call		2,190.00000	2,251,000	20.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		7.00000	6,000	20.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,185.00000	3,246,000	25.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		2.00000	1,000	25.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,183.00000	4,245,000	30.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	30.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	30.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,068.00000	8,006,000	30.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		7.00000	8,000	31.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,074.00000	6,013,000	31.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		28.00000	30,000	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,095.00000	4,035,000	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		92.00000	97,000	25.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,159.00000	2,102,000	25.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		419.00000	445,000	18.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		486.00000	450,000	18.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,018.00000	1,068,000	17.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		85.00000	73,000	17.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,943.00000	2,004,000	19.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		10.00000	9,000	19.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,935.00000	2,997,000	24.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		2.00000	2,000	24.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,934.00000	3,995,000	30.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	30.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	30.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,268.00000	8,206,000	30.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		6.00000	7,000	31.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,273.00000	6,212,000	31.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		24.00000	26,000	30.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,291.00000	4,231,000	30.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		80.00000	85,000	25.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,347.00000	2,290,000	25.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		352.00000	373,000	19.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		619.00000	578,000	19.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		866.00000	912,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		133.00000	117,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,749.00000	1,809,000	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		16.00000	14,000	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,736.00000	2,797,000	23.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		3.00000	2,000	23.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,734.00000	3,795,000	29.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	29.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	30.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,418.00000	8,356,000	30.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		5.00000	6,000	31.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,422.00000	6,361,000	31.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		22.00000	24,000	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,439.00000	4,379,000	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		72.00000	77,000	25.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,489.00000	2,432,000	25.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		309.00000	328,000	19.82	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		726.00000	683,000	19.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		763.00000	805,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		180.00000	160,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,606.00000	1,665,000	18.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		23.00000	20,000	18.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,587.00000	2,648,000	22.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		4.00000	3,000	22.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,584.00000	3,645,000	28.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	28.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		145.00000	154,000	22.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,512.00000	1,459,000	22.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		162.00000	172,000	22.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,379.00000	1,327,000	22.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		878.00000	832,000	20.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		261.00000	277,000	20.47	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		997.00000	949,000	20.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		230.00000	244,000	20.95	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		168.00000	179,000	22.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,335.00000	1,284,000	22.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		182.00000	193,000	21.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,249.00000	1,198,000	21.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			8.12720	8.06540		18.85	0.00	0	663.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		14.00000	15,000	33.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,899.00000	7,838,000	33.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		32.00000	33,000	31.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,917.00000	5,856,000	31.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		69.00000	72,000	28.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		3,954.00000	3,895,000	28.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		172.00000	181,000	23.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,057.00000	2,004,000	23.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		599.00000	630,000	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		484.00000	453,000	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,220.00000	1,272,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		105.00000	95,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,130.00000	2,191,000	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		15.00000	14,000	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,121.00000	3,182,000	23.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		6.00000	5,000	23.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,116.00000	4,178,000	27.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	27.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		394.00000	414,000	20.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		879.00000	837,000	20.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		14.00000	14,000	33.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,949.00000	7,887,000	33.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		31.00000	33,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		5,966.00000	5,906,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		68.00000	71,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,003.00000	3,944,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		168.00000	176,000	24.05	0.00	0	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		2,103.00000	2,049,000	24.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,179.00000	1,231,000	17.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		114.00000	104,000	17.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,081.00000	2,142,000	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		16.00000	15,000	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,071.00000	3,132,000	23.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		6.00000	5,000	23.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,066.00000	4,128,000	27.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	27.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		13.00000	14,000	33.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		7,998.00000	7,937,000	33.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		31.00000	32,000	31.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,016.00000	5,955,000	31.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		66.00000	70,000	28.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,051.00000	3,993,000	28.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		164.00000	172,000	24.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,149.00000	2,095,000	24.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		555.00000	585,000	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		540.00000	508,000	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,139.00000	1,190,000	17.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		124.00000	113,000	17.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,032.00000	2,093,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		17.00000	16,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,021.00000	3,083,000	23.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		6.00000	6,000	23.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		4,017.00000	4,078,000	27.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		2.00000	1,000	27.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		13.00000	14,000	33.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,048.00000	7,987,000	33.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		30.00000	32,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,065.00000	6,005,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		65.00000	68,000	28.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,100.00000	4,041,000	28.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		160.00000	168,000	24.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,195.00000	2,141,000	24.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		536.00000	563,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		571.00000	536,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,102.00000	1,150,000	17.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		137.00000	123,000	17.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,984.00000	2,044,000	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		19.00000	17,000	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,972.00000	3,033,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		7.00000	6,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,967.00000	4,028,000	27.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		2.00000	1,000	27.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		577.00000	607,000	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		512.00000	480,000	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		13.00000	14,000	33.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,098.00000	8,037,000	33.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		29.00000	31,000	31.79	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	14.15	Put		6,114.00000	6,054,000	31.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		63.00000	67,000	28.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,148.00000	4,090,000	28.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		155.00000	163,000	24.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,240.00000	2,186,000	24.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		518.00000	544,000	18.99	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		603.00000	567,000	18.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,066.00000	1,112,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		151.00000	135,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,936.00000	1,996,000	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		21.00000	19,000	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,922.00000	2,983,000	22.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		7.00000	6,000	22.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,917.00000	3,979,000	27.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		2.00000	2,000	27.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		12.00000	13,000	33.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,147.00000	8,086,000	33.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		29.00000	30,000	31.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,164.00000	6,103,000	31.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		62.00000	65,000	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,197.00000	4,138,000	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		151.00000	159,000	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,286.00000	2,232,000	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		500.00000	525,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		635.00000	598,000	19.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,030.00000	1,076,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		165.00000	149,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,889.00000	1,948,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		24.00000	21,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,872.00000	2,934,000	22.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		7.00000	7,000	22.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,867.00000	3,929,000	26.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		2.00000	2,000	26.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		12.00000	13,000	33.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,197.00000	8,136,000	33.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		28.00000	30,000	31.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,213.00000	6,153,000	31.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		61.00000	64,000	28.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,246.00000	4,187,000	28.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		147.00000	155,000	24.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,332.00000	2,278,000	24.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		483.00000	508,000	19.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		668.00000	631,000	19.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		995.00000	1,040,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		180.00000	163,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,842.00000	1,901,000	17.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		27.00000	24,000	17.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,823.00000	2,884,000	22.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		8.00000	7,000	22.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,817.00000	3,879,000	26.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		2.00000	2,000	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		11.00000	11,000	33.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,396.00000	8,334,000	33.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		26.00000	27,000	32.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,411.00000	6,350,000	32.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		56.00000	59,000	29.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,441.00000	4,382,000	29.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		133.00000	139,000	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,518.00000	2,462,000	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		421.00000	443,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		806.00000	766,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		865.00000	906,000	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		250.00000	229,000	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,656.00000	1,714,000	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		41.00000	37,000	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,624.00000	2,686,000	21.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		9.00000	9,000	21.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,618.00000	3,679,000	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		3.00000	2,000	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		11.00000	12,000	33.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,346.00000	8,285,000	33.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		26.00000	28,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,361.00000	6,301,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		57.00000	60,000	29.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,392.00000	4,333,000	29.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		136.00000	143,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,471.00000	2,416,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		436.00000	458,000	19.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		771.00000	731,000	19.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		896.00000	938,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		231.00000	211,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,702.00000	1,760,000	17.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		37.00000	33,000	17.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,674.00000	2,735,000	21.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		9.00000	8,000	21.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,668.00000	3,729,000	26.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		3.00000	2,000	26.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		381.00000	400,000	20.22	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		916.00000	873,000	20.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		10.00000	11,000	33.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,445.00000	8,384,000	33.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		25.00000	26,000	32.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,460.00000	6,399,000	32.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		54.00000	57,000	29.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,489.00000	4,430,000	29.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		129.00000	136,000	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,564.00000	2,509,000	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		407.00000	428,000	19.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		842.00000	801,000	19.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		835.00000	875,000	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		270.00000	248,000	17.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,610.00000	1,668,000	17.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		45.00000	41,000	17.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,575.00000	2,636,000	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		10.00000	9,000	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,568.00000	3,630,000	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		3.00000	3,000	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		466.00000	490,000	19.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		701.00000	663,000	19.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		14.00000	15,000	33.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,799.00000	7,738,000	33.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		33.00000	34,000	31.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,818.00000	5,757,000	31.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		71.00000	75,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,856.00000	3,798,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		181.00000	190,000	23.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		1,966.00000	1,913,000	23.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		646.00000	679,000	18.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		431.00000	402,000	18.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,303.00000	1,357,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		88.00000	80,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,229.00000	2,290,000	19.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		14.00000	13,000	19.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,220.00000	3,281,000	24.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		5.00000	4,000	24.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,216.00000	4,278,000	27.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	1,000	27.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		14.00000	15,000	33.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,849.00000	7,788,000	33.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		32.00000	34,000	31.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,867.00000	5,807,000	31.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		70.00000	73,000	28.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,905.00000	3,846,000	28.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		177.00000	186,000	23.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,012.00000	1,959,000	23.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		622.00000	654,000	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		457.00000	427,000	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,262.00000	1,314,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		97.00000	87,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,179.00000	2,241,000	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		14.00000	14,000	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,170.00000	3,232,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		5.00000	5,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,166.00000	4,228,000	27.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	27.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		12.00000	12,000	33.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,247.00000	8,185,000	33.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		27.00000	29,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,262.00000	6,202,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		59.00000	63,000	28.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,294.00000	4,236,000	28.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		143.00000	151,000	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,378.00000	2,324,000	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		961.00000	1,005,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		196.00000	178,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,795.00000	1,853,000	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		30.00000	26,000	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,773.00000	2,835,000	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		8.00000	8,000	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,767.00000	3,829,000	26.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		2.00000	2,000	26.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		11.00000	12,000	33.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,296.00000	8,235,000	33.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		27.00000	28,000	31.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,312.00000	6,251,000	31.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		58.00000	61,000	29.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,343.00000	4,284,000	29.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		140.00000	147,000	24.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,425.00000	2,370,000	24.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		451.00000	474,000	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		736.00000	697,000	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		928.00000	971,000	17.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		213.00000	194,000	17.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,748.00000	1,806,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		33.00000	29,000	17.58	0.00	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		2,723.00000	2,785,000	21.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		8.00000	8,000	21.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,717.00000	3,779,000	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		2.00000	2,000	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		20.00000	21,000	32.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,005.00000	6,944,000	32.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		44.00000	46,000	30.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,029.00000	4,969,000	30.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		99.00000	104,000	26.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,084.00000	3,027,000	26.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		285.00000	300,000	21.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,270.00000	1,223,000	21.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,015.00000	5,077,000	27.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,312.00000	1,264,000	21.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		277.00000	291,000	21.59	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		219.00000	230,000	22.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,654.00000	1,603,000	22.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		260.00000	274,000	21.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,395.00000	1,347,000	21.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		213.00000	224,000	22.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,698.00000	1,647,000	22.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			11.91230	12.00390		13.21	6,825,747.90	573	12,932.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	42.63	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	15/03/2010	Foreign Exchange Future	22.00	Put		9,996.00000	10,088,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,996.00000	8,088,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	39.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,996.00000	6,088,000	39.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,996.00000	4,088,000	34.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	23.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,997.00000	2,089,000	23.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		11.00000	7,000	18.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,007.00000	1,095,000	18.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		170.00000	127,000	13.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		166.00000	215,000	13.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,008.00000	918,000	16.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		4.00000	6,000	16.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,004.00000	1,912,000	22.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		0.00000	0,000	22.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		10,146.00000	10,238,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		8,146.00000	8,238,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	39.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		6,146.00000	6,238,000	39.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,146.00000	4,238,000	34.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	23.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,147.00000	2,239,000	23.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		7.00000	5,000	19.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,153.00000	1,243,000	19.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		114.00000	83,000	14.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		260.00000	321,000	14.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		862.00000	773,000	16.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		8.00000	11,000	16.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,854.00000	1,763,000	21.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		0.00000	1,000	21.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		10,096.00000	10,188,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,096.00000	8,188,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	39.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,096.00000	6,188,000	39.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,096.00000	4,188,000	34.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	23.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,097.00000	2,189,000	23.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		8.00000	6,000	18.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,104.00000	1,194,000	18.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		131.00000	96,000	14.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		227.00000	284,000	14.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		910.00000	821,000	16.20	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	11.10	Put		6.00000	9,000	16.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,904.00000	1,813,000	21.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		0.00000	1,000	21.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,854.00000	2,762,000	20.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	20.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,496.00000	9,588,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	41.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,496.00000	7,588,000	41.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,346.00000	9,438,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	41.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,346.00000	7,438,000	41.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	37.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,346.00000	5,438,000	37.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	30.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,346.00000	3,438,000	30.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		4.00000	3,000	19.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,350.00000	1,441,000	19.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		65.00000	46,000	15.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		411.00000	484,000	15.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		672.00000	586,000	15.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		18.00000	24,000	15.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,654.00000	1,563,000	20.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		0.00000	1,000	20.21	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	15/03/2010	Foreign Exchange Future	9.35	Call		2,654.00000	2,562,000	21.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	21.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,196.00000	9,288,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	41.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,196.00000	7,288,000	41.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	37.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,196.00000	5,288,000	37.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	29.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,196.00000	3,288,000	29.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		6.00000	4,000	19.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,202.00000	1,292,000	19.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		99.00000	72,000	14.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		295.00000	360,000	14.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		814.00000	725,000	15.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		10.00000	13,000	15.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,804.00000	1,713,000	21.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		0.00000	1,000	21.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,804.00000	2,712,000	20.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	20.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,246.00000	9,338,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	41.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,246.00000	7,338,000	41.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	37.49	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	15/03/2010	Foreign Exchange Future	17.25	Put		5,246.00000	5,338,000	37.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,246.00000	3,338,000	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		6.00000	4,000	19.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,252.00000	1,342,000	19.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		87.00000	62,000	14.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		333.00000	400,000	14.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		766.00000	678,000	15.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		12.00000	16,000	15.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,754.00000	1,663,000	20.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		0.00000	1,000	20.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,754.00000	2,662,000	21.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	21.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,396.00000	9,488,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	41.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,396.00000	7,488,000	41.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,396.00000	5,488,000	37.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	31.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,396.00000	3,488,000	31.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		4.00000	3,000	20.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,400.00000	1,491,000	20.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		57.00000	40,000	15.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		453.00000	528,000	15.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		626.00000	541,000	15.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		22.00000	29,000	15.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,605.00000	1,513,000	19.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		1.00000	1,000	19.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,604.00000	2,512,000	21.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	21.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,646.00000	9,738,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	42.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,646.00000	7,738,000	42.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,796.00000	9,888,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	42.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,796.00000	7,888,000	42.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		10,046.00000	10,138,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,046.00000	8,138,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	39.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,046.00000	6,138,000	39.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	34.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,046.00000	4,138,000	34.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		9.00000	6,000	18.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,055.00000	1,144,000	18.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		149.00000	110,000	13.92	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	12.05	Put		195.00000	248,000	13.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		959.00000	869,000	16.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		5.00000	7,000	16.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,954.00000	1,863,000	21.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		0.00000	1,000	21.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,946.00000	10,038,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,946.00000	8,038,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,896.00000	9,988,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,896.00000	7,988,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,846.00000	9,938,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	42.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,846.00000	7,938,000	42.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,746.00000	9,838,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	42.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,746.00000	7,838,000	42.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,596.00000	9,688,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	42.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,596.00000	7,688,000	42.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,546.00000	9,638,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,546.00000	7,638,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,446.00000	9,538,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	41.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,446.00000	7,538,000	41.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	38.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,446.00000	5,538,000	38.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	31.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,446.00000	3,538,000	31.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		3.00000	2,000	20.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,449.00000	1,540,000	20.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		49.00000	34,000	15.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		495.00000	572,000	15.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		581.00000	497,000	14.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		27.00000	35,000	14.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,555.00000	1,463,000	19.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		1.00000	1,000	19.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,554.00000	2,462,000	21.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	21.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,296.00000	9,388,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	41.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,296.00000	7,388,000	41.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	37.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,296.00000	5,388,000	37.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	34.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,296.00000	4,388,000	34.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	30.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,296.00000	3,388,000	30.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		1.00000	0,000	24.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,297.00000	2,388,000	24.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		5.00000	3,000	19.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,301.00000	1,391,000	19.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		75.00000	54,000	15.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		371.00000	442,000	15.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		719.00000	632,000	15.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		15.00000	20,000	15.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,704.00000	1,613,000	20.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		0.00000	1,000	20.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,704.00000	2,612,000	21.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	21.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	23.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,047.00000	2,139,000	23.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	39.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,896.00000	5,988,000	39.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	36.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,896.00000	4,988,000	36.55	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	15.90	Call		0.00000	0,000	33.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,896.00000	3,988,000	33.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	28.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,896.00000	2,988,000	28.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	22.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,897.00000	1,989,000	22.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		14.00000	10,000	17.89	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		910.00000	998,000	17.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		228.00000	167,000	13.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		124.00000	155,000	13.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,107.00000	1,016,000	16.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3.00000	4,000	16.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,104.00000	2,012,000	22.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		0.00000	0,000	22.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	38.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,646.00000	5,738,000	38.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	35.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,646.00000	4,738,000	35.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	32.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,646.00000	3,738,000	32.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	26.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,646.00000	2,738,000	26.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		2.00000	1,000	21.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,648.00000	1,739,000	21.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		28.00000	19,000	16.72	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	12.65	Put		674.00000	757,000	16.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		409.00000	333,000	14.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		55.00000	71,000	14.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,355.00000	1,264,000	18.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		1.00000	2,000	18.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,354.00000	2,262,000	22.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		0.00000	0,000	22.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	38.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,746.00000	5,838,000	38.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	36.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,746.00000	4,838,000	36.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	33.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,746.00000	3,838,000	33.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	27.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,746.00000	2,838,000	27.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		2.00000	1,000	21.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,748.00000	1,839,000	21.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		21.00000	14,000	17.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		767.00000	852,000	17.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		332.00000	260,000	13.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		78.00000	98,000	13.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,256.00000	1,165,000	17.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		2.00000	3,000	17.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,254.00000	2,162,000	22.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		0.00000	0,000	22.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	38.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,546.00000	5,638,000	38.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	35.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,546.00000	4,638,000	35.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	31.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,546.00000	3,638,000	31.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	26.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,546.00000	2,638,000	26.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		3.00000	2,000	20.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,549.00000	1,640,000	20.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		37.00000	26,000	16.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		583.00000	664,000	16.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		493.00000	412,000	14.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		39.00000	50,000	14.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,455.00000	1,363,000	19.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		1.00000	1,000	19.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,454.00000	2,362,000	21.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	21.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	39.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,846.00000	5,938,000	39.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,846.00000	4,938,000	36.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,846.00000	3,938,000	33.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	27.93	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	15/03/2010	Foreign Exchange Future	14.85	Put		2,846.00000	2,938,000	27.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	22.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,847.00000	1,939,000	22.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		16.00000	11,000	17.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		862.00000	949,000	17.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		261.00000	196,000	13.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		107.00000	134,000	13.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,156.00000	1,065,000	17.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		2.00000	3,000	17.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,154.00000	2,062,000	22.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		0.00000	0,000	22.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	39.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,946.00000	6,038,000	39.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	36.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,946.00000	5,038,000	36.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,946.00000	4,038,000	34.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	28.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,946.00000	3,038,000	28.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	22.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,947.00000	2,039,000	22.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		12.00000	8,000	18.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		958.00000	1,046,000	18.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		198.00000	146,000	13.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		144.00000	184,000	13.45	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	15/03/2010	Foreign Exchange Future	10.95	Call		1,057.00000	967,000	16.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3.00000	5,000	16.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,054.00000	1,962,000	22.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		0.00000	0,000	22.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	38.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,796.00000	5,888,000	38.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	36.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,796.00000	4,888,000	36.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,796.00000	3,888,000	33.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	27.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,796.00000	2,888,000	27.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		2.00000	1,000	22.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,798.00000	1,889,000	22.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		18.00000	13,000	17.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		814.00000	901,000	17.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		295.00000	227,000	13.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		91.00000	115,000	13.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,206.00000	1,115,000	17.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		2.00000	3,000	17.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,204.00000	2,112,000	22.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		0.00000	0,000	22.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	38.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,696.00000	5,788,000	38.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	36.02	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	16.70	Put		4,696.00000	4,788,000	36.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	32.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,696.00000	3,788,000	32.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	27.08	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,696.00000	2,788,000	27.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		2.00000	1,000	21.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,698.00000	1,789,000	21.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		24.00000	17,000	16.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		720.00000	805,000	16.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		370.00000	296,000	13.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		66.00000	84,000	13.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,306.00000	1,214,000	18.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		2.00000	2,000	18.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,304.00000	2,212,000	22.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		0.00000	0,000	22.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	38.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,596.00000	5,688,000	38.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	35.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,596.00000	4,688,000	35.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	32.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,596.00000	3,688,000	32.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	26.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,596.00000	2,688,000	26.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		2.00000	2,000	21.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,598.00000	1,690,000	21.16	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	15/03/2010	Foreign Exchange Future	12.60	Call		32.00000	22,000	16.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		628.00000	710,000	16.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		450.00000	372,000	14.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		46.00000	60,000	14.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,405.00000	1,314,000	18.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		1.00000	2,000	18.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,404.00000	2,312,000	22.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		0.00000	0,000	22.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	38.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,496.00000	5,588,000	38.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	35.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,496.00000	4,588,000	35.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	31.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,496.00000	3,588,000	31.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		1.00000	0,000	25.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,497.00000	2,588,000	25.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		43.00000	30,000	16.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		539.00000	618,000	16.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		536.00000	454,000	14.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		32.00000	42,000	14.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,505.00000	1,413,000	19.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		1.00000	1,000	19.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,504.00000	2,412,000	21.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	21.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		3.00000	2,000	20.69	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	15/03/2010	Foreign Exchange Future	13.50	Put		1,499.00000	1,590,000	20.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,596.00000	8,688,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	40.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,596.00000	6,688,000	40.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,404.00000	3,312,000	23.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	23.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,496.00000	8,588,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	40.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,496.00000	6,588,000	40.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,504.00000	3,412,000	24.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	24.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,546.00000	8,638,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	40.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,546.00000	6,638,000	40.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,454.00000	3,362,000	23.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	23.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,796.00000	8,888,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	40.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,796.00000	6,888,000	40.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,204.00000	3,112,000	21.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	21.08	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	20.90	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,896.00000	8,988,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	40.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,896.00000	6,988,000	40.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,104.00000	3,012,000	19.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	19.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,846.00000	8,938,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	40.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,846.00000	6,938,000	40.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,154.00000	3,062,000	20.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	20.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,946.00000	9,038,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	41.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,946.00000	7,038,000	41.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,054.00000	2,962,000	20.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	20.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		9,096.00000	9,188,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	41.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,096.00000	7,188,000	41.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	37.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,096.00000	5,188,000	37.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	29.35	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	15/03/2010	Foreign Exchange Future	15.10	Put		3,096.00000	3,188,000	29.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,904.00000	2,812,000	20.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	20.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		9,146.00000	9,238,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	41.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,146.00000	7,238,000	41.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	37.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,146.00000	5,238,000	37.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	29.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,146.00000	3,238,000	29.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		9,046.00000	9,138,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	41.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		7,046.00000	7,138,000	41.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	36.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		5,046.00000	5,138,000	36.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	29.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,046.00000	3,138,000	29.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,954.00000	2,862,000	20.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	20.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,346.00000	8,438,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	40.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,346.00000	6,438,000	40.00	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	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	35.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,346.00000	4,438,000	35.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		1.00000	0,000	25.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,347.00000	2,438,000	25.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,654.00000	3,562,000	26.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	26.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,054.00000	3,962,000	30.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	30.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,004.00000	2,912,000	20.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	20.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,004.00000	3,912,000	29.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	29.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,154.00000	4,062,000	30.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	30.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,954.00000	3,862,000	29.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	29.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,646.00000	8,738,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	40.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,646.00000	6,738,000	40.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,354.00000	3,262,000	22.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	22.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,854.00000	3,762,000	28.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	28.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	42.63	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	15/03/2010	Foreign Exchange Future	20.20	Put		8,196.00000	8,288,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,196.00000	6,288,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,196.00000	4,288,000	34.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	24.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,197.00000	2,289,000	24.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,804.00000	3,712,000	27.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	27.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,446.00000	8,538,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	40.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,446.00000	6,538,000	40.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	35.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,446.00000	4,538,000	35.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		1.00000	0,000	25.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,447.00000	2,538,000	25.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,554.00000	3,462,000	24.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	24.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,696.00000	8,788,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	40.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,696.00000	6,788,000	40.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,304.00000	3,212,000	22.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	22.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,396.00000	8,488,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	40.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,396.00000	6,488,000	40.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	35.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,396.00000	4,488,000	35.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		1.00000	0,000	25.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,397.00000	2,488,000	25.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,604.00000	3,512,000	25.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	25.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,746.00000	8,838,000	42.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	40.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,746.00000	6,838,000	40.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,254.00000	3,162,000	21.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	21.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.11230	12.20500		15.21	387,593.60	32	13,658.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,845.00000	9,938,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		1.00000	1,000	28.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,846.00000	7,939,000	28.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,145.00000	10,238,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		1.00000	1,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,146.00000	8,239,000	29.05	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	21.85	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,645.00000	9,738,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		1.00000	1,000	28.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,646.00000	7,739,000	28.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		3.00000	3,000	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,648.00000	5,741,000	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		21.00000	18,000	24.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,666.00000	3,756,000	24.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,495.00000	9,588,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		1.00000	1,000	28.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,496.00000	7,589,000	28.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		3.00000	3,000	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,498.00000	5,591,000	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		23.00000	20,000	24.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,518.00000	3,608,000	24.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,395.00000	9,488,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		1.00000	1,000	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,396.00000	7,489,000	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		125.00000	112,000	19.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,520.00000	1,600,000	19.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		290.00000	261,000	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		685.00000	749,000	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,630.00000	1,541,000	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	10.60	Put		25.00000	29,000	15.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,611.00000	2,519,000	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		6.00000	7,000	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,195.00000	9,288,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		1.00000	1,000	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,196.00000	7,289,000	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,245.00000	9,338,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		1.00000	1,000	28.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,246.00000	7,339,000	28.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		334.00000	300,000	16.32	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		579.00000	638,000	16.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		876.00000	804,000	14.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		121.00000	142,000	14.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,775.00000	1,685,000	16.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		20.00000	23,000	16.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,760.00000	2,668,000	19.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		5.00000	6,000	19.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,695.00000	9,788,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		3.00000	2,000	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,698.00000	5,790,000	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		20.00000	17,000	24.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,715.00000	3,805,000	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	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,895.00000	9,988,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		1.00000	1,000	29.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,896.00000	7,989,000	29.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		2.00000	2,000	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,897.00000	5,990,000	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,045.00000	10,138,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		1.00000	1,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,046.00000	8,139,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		402.00000	362,000	15.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		447.00000	500,000	15.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,033.00000	956,000	14.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		78.00000	94,000	14.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,969.00000	1,878,000	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		14.00000	16,000	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,095.00000	10,188,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		1.00000	1,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,096.00000	8,189,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		993.00000	917,000	14.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		88.00000	105,000	14.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,920.00000	1,830,000	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		15.00000	18,000	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	29.05	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	22.20	Put		9,995.00000	10,088,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		1.00000	1,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,996.00000	8,089,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		82.00000	72,000	21.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,077.00000	2,160,000	21.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		172.00000	154,000	18.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,167.00000	1,242,000	18.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		422.00000	380,000	15.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		417.00000	468,000	15.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,074.00000	996,000	14.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		69.00000	84,000	14.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,018.00000	1,927,000	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		13.00000	15,000	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,945.00000	10,038,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		2.00000	2,000	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,947.00000	6,040,000	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		17.00000	14,000	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,962.00000	4,052,000	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,795.00000	9,888,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		1.00000	1,000	28.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,796.00000	7,889,000	28.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,745.00000	9,838,000	29.05	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	19.95	Call		1.00000	1,000	28.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,746.00000	7,839,000	28.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		3.00000	2,000	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,748.00000	5,840,000	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		19.00000	17,000	24.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,764.00000	3,855,000	24.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,595.00000	9,688,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		1.00000	1,000	28.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,596.00000	7,689,000	28.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		3.00000	3,000	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,598.00000	5,691,000	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		21.00000	19,000	24.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,616.00000	3,707,000	24.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		637.00000	575,000	14.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		232.00000	263,000	14.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,441.00000	1,353,000	15.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		36.00000	41,000	15.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,412.00000	2,321,000	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		7.00000	9,000	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,545.00000	9,638,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		1.00000	1,000	28.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,546.00000	7,639,000	28.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	29.05	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	21.65	Put		9,445.00000	9,538,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		1.00000	1,000	28.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,446.00000	7,539,000	28.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		120.00000	108,000	20.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,565.00000	1,646,000	20.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		734.00000	668,000	14.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		179.00000	206,000	14.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,583.00000	1,494,000	15.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		28.00000	32,000	15.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,345.00000	9,438,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		1.00000	1,000	28.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,346.00000	7,439,000	28.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		2.00000	2,000	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,847.00000	5,940,000	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		7.00000	6,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,852.00000	4,944,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		18.00000	16,000	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,863.00000	3,954,000	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		39.00000	34,000	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,884.00000	2,972,000	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		130.00000	117,000	19.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,475.00000	1,555,000	19.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		304.00000	273,000	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		649.00000	711,000	16.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		803.00000	734,000	14.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		148.00000	172,000	14.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,678.00000	1,589,000	15.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		23.00000	27,000	15.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,660.00000	2,568,000	19.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		5.00000	6,000	19.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		78.00000	69,000	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,123.00000	2,207,000	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		2.00000	1,000	26.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,397.00000	6,489,000	26.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		11.00000	9,000	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,406.00000	4,497,000	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		25.00000	22,000	24.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,420.00000	3,510,000	24.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		470.00000	418,000	15.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		365.00000	406,000	15.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,164.00000	1,078,000	14.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		59.00000	66,000	14.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		2.00000	2,000	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,297.00000	6,390,000	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		203.00000	182,000	18.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		998.00000	1,070,000	18.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		521.00000	467,000	15.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		316.00000	355,000	15.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,255.00000	1,168,000	14.63	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	11.00	Put		50.00000	56,000	14.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,215.00000	2,123,000	17.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		10.00000	11,000	17.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		2.00000	2,000	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,997.00000	6,090,000	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		6.00000	5,000	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,001.00000	5,093,000	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		16.00000	14,000	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,011.00000	4,102,000	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		35.00000	30,000	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,030.00000	3,118,000	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		116.00000	104,000	20.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,611.00000	1,692,000	20.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		265.00000	238,000	17.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		760.00000	826,000	17.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		700.00000	636,000	14.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		195.00000	224,000	14.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,535.00000	1,447,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		30.00000	35,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,512.00000	2,420,000	18.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		7.00000	8,000	18.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		606.00000	547,000	14.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		251.00000	285,000	14.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,394.00000	1,306,000	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		39.00000	44,000	15.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,363.00000	2,271,000	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		8.00000	9,000	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		4.00000	3,000	25.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,449.00000	5,541,000	25.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		10.00000	9,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,455.00000	4,547,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		179.00000	161,000	18.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,124.00000	1,199,000	18.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		445.00000	399,000	15.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		390.00000	437,000	15.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,067.00000	1,976,000	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		12.00000	14,000	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		2.00000	1,000	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,347.00000	6,439,000	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		11.00000	9,000	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,356.00000	4,447,000	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		26.00000	23,000	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,371.00000	3,461,000	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		90.00000	82,000	21.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,935.00000	2,020,000	21.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		195.00000	175,000	18.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,040.00000	1,113,000	18.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		495.00000	442,000	15.16	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		340.00000	380,000	15.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,209.00000	1,123,000	14.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		54.00000	61,000	14.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,165.00000	2,074,000	17.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		10.00000	12,000	17.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		2.00000	2,000	26.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,247.00000	6,340,000	26.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		4.00000	4,000	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,249.00000	5,342,000	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		12.00000	10,000	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,257.00000	4,348,000	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		28.00000	25,000	23.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,273.00000	3,363,000	23.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		212.00000	191,000	17.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		957.00000	1,029,000	17.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		549.00000	492,000	15.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		294.00000	330,000	15.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,301.00000	1,214,000	14.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		46.00000	52,000	14.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,264.00000	2,172,000	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		9.00000	10,000	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		222.00000	199,000	17.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		917.00000	987,000	17.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		577.00000	519,000	15.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		272.00000	307,000	15.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,314.00000	2,222,000	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		9.00000	10,000	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	18.25	Call		2.00000	2,000	26.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,047.00000	6,140,000	26.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		5.00000	5,000	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,050.00000	5,143,000	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		15.00000	13,000	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,060.00000	4,151,000	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		33.00000	29,000	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,078.00000	3,167,000	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		253.00000	227,000	17.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		798.00000	865,000	17.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		668.00000	605,000	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		213.00000	243,000	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,488.00000	1,399,000	15.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		33.00000	37,000	15.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,462.00000	2,370,000	18.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		7.00000	8,000	18.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		112.00000	101,000	20.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,657.00000	1,739,000	20.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		3.00000	2,000	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,798.00000	5,890,000	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		7.00000	6,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,802.00000	4,894,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		18.00000	16,000	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,813.00000	3,904,000	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		41.00000	36,000	23.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,836.00000	2,924,000	23.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		140.00000	126,000	19.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,385.00000	1,464,000	19.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		3.00000	3,000	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,548.00000	5,641,000	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		9.00000	8,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,554.00000	4,646,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		22.00000	19,000	24.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,567.00000	3,657,000	24.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		50.00000	44,000	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,595.00000	2,682,000	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		165.00000	148,000	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,210.00000	1,286,000	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		4.00000	3,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,349.00000	5,441,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		953.00000	878,000	14.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		98.00000	116,000	14.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,872.00000	1,781,000	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		17.00000	19,000	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,859.00000	2,767,000	20.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		4.00000	5,000	20.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		5.00000	4,000	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,200.00000	5,292,000	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		13.00000	11,000	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,208.00000	4,299,000	25.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		68.00000	60,000	22.06	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,263.00000	2,348,000	22.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		914.00000	841,000	14.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		109.00000	129,000	14.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,823.00000	1,733,000	16.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		18.00000	21,000	16.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		12.00000	10,000	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,307.00000	4,398,000	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		27.00000	24,000	23.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,322.00000	3,412,000	23.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		63.00000	55,000	22.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,358.00000	2,443,000	22.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		135.00000	121,000	19.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,430.00000	1,509,000	19.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		318.00000	286,000	16.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		613.00000	674,000	16.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		839.00000	769,000	14.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		134.00000	157,000	14.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,726.00000	1,637,000	16.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		21.00000	25,000	16.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,710.00000	2,618,000	19.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		5.00000	6,000	19.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		1.00000	1,000	28.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,696.00000	7,789,000	28.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		2.00000	2,000	26.51	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	18.40	Put		6,197.00000	6,290,000	26.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		8.00000	7,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,703.00000	4,795,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		29.00000	26,000	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,224.00000	3,314,000	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		100.00000	90,000	20.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,795.00000	1,878,000	20.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		349.00000	314,000	16.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		544.00000	602,000	16.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,347.00000	1,260,000	14.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		42.00000	48,000	14.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,809.00000	2,717,000	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		4.00000	5,000	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,305.00000	4,213,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	1,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		93.00000	84,000	21.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,888.00000	1,972,000	21.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		1.00000	1,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,946.00000	8,039,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		2.00000	1,000	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,447.00000	6,539,000	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		6.00000	5,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,951.00000	5,043,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		24.00000	21,000	24.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,469.00000	3,559,000	24.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		84.00000	75,000	21.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,029.00000	2,113,000	21.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		277.00000	249,000	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		722.00000	787,000	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,119.00000	1,037,000	14.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		64.00000	75,000	14.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,561.00000	2,469,000	18.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		6.00000	7,000	18.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,056.00000	3,963,000	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,395.00000	8,488,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		1.00000	1,000	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,896.00000	6,989,000	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		4.00000	3,000	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,399.00000	5,491,000	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		17.00000	15,000	24.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,912.00000	4,003,000	24.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		57.00000	50,000	22.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,452.00000	2,538,000	22.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		187.00000	168,000	18.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,082.00000	1,156,000	18.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		768.00000	700,000	14.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		163.00000	188,000	14.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,116.00000	2,025,000	17.21	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	10.10	Put		11.00000	13,000	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,607.00000	3,514,000	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	2,000	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		2.00000	2,000	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,097.00000	6,190,000	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		5.00000	4,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,100.00000	5,192,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		14.00000	12,000	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,109.00000	4,200,000	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		32.00000	28,000	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,127.00000	3,216,000	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		75.00000	66,000	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,170.00000	2,254,000	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		108.00000	97,000	20.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,703.00000	1,785,000	20.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		158.00000	142,000	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,253.00000	1,330,000	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		242.00000	217,000	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		837.00000	905,000	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		384.00000	345,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		479.00000	533,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		87.00000	79,000	21.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,982.00000	2,067,000	21.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		2.00000	2,000	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,147.00000	6,240,000	26.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		5.00000	4,000	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,150.00000	5,242,000	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		14.00000	12,000	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,159.00000	4,250,000	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		31.00000	27,000	23.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,176.00000	3,265,000	23.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		104.00000	94,000	20.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,749.00000	1,832,000	20.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		152.00000	136,000	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,297.00000	1,374,000	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		232.00000	208,000	17.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		877.00000	946,000	17.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		366.00000	329,000	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		511.00000	567,000	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		97.00000	87,000	21.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,842.00000	1,925,000	21.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		4.00000	4,000	25.71	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,299.00000	5,392,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		146.00000	131,000	19.34	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,341.00000	1,419,000	19.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		72.00000	63,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,217.00000	2,301,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,595.00000	8,688,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		1.00000	1,000	27.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,596.00000	6,689,000	27.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		9.00000	7,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,604.00000	4,695,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		48.00000	42,000	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,643.00000	2,730,000	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,407.00000	3,315,000	22.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		2.00000	3,000	22.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,495.00000	8,588,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		2.00000	1,000	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,497.00000	6,589,000	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		10.00000	8,000	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,505.00000	4,596,000	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		53.00000	46,000	22.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,548.00000	2,634,000	22.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,507.00000	3,414,000	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		2.00000	2,000	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,545.00000	8,638,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		2.00000	1,000	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,547.00000	6,639,000	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,457.00000	3,364,000	22.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		2.00000	2,000	22.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,795.00000	8,888,000	29.05	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	19.00	Call		1.00000	1,000	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,796.00000	6,889,000	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,208.00000	3,115,000	21.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		3.00000	3,000	21.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,895.00000	8,988,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		6.00000	5,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,901.00000	4,993,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		38.00000	33,000	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,933.00000	3,021,000	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,108.00000	3,016,000	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		3.00000	4,000	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,845.00000	8,938,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		1.00000	1,000	27.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,846.00000	6,939,000	27.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,158.00000	3,065,000	21.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		3.00000	3,000	21.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,945.00000	9,038,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		1.00000	1,000	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,946.00000	7,039,000	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		36.00000	32,000	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,981.00000	3,070,000	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,058.00000	2,966,000	20.95	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	9.15	Put		3.00000	4,000	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,095.00000	9,188,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		1.00000	1,000	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,096.00000	7,189,000	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,909.00000	2,817,000	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		4.00000	5,000	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,145.00000	9,238,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		1.00000	1,000	27.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,146.00000	7,239,000	27.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,045.00000	9,138,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		1.00000	1,000	27.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,046.00000	7,139,000	27.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,959.00000	2,866,000	20.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		4.00000	4,000	20.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,345.00000	8,438,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		60.00000	53,000	22.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,405.00000	2,491,000	22.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,657.00000	3,564,000	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	2,000	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,008.00000	2,916,000	20.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		3.00000	4,000	20.75	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	14/06/2010	Foreign Exchange Future	8.20	Call		4,006.00000	3,913,000	24.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	1,000	24.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,156.00000	4,063,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	1,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,956.00000	3,863,000	24.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	1,000	24.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,645.00000	8,738,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,646.00000	6,739,000	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		8.00000	7,000	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,653.00000	4,745,000	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		46.00000	41,000	22.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,691.00000	2,779,000	22.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,357.00000	3,265,000	22.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		2.00000	3,000	22.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,445.00000	8,538,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		55.00000	48,000	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,500.00000	2,586,000	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,557.00000	3,464,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		2.00000	2,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,856.00000	3,764,000	24.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	2,000	24.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		1.00000	0,000	29.05	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	20.40	Put		8,196.00000	8,288,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,806.00000	3,714,000	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	2,000	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,695.00000	8,788,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		1.00000	1,000	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,696.00000	6,789,000	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		44.00000	39,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,739.00000	2,827,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,307.00000	3,215,000	21.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		2.00000	3,000	21.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,295.00000	9,388,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		1.00000	1,000	28.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,296.00000	7,389,000	28.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,745.00000	8,838,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		1.00000	1,000	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,746.00000	6,839,000	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		7.00000	6,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,752.00000	4,844,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		43.00000	37,000	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,788.00000	2,875,000	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,258.00000	3,165,000	21.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		3.00000	3,000	21.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,995.00000	9,088,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		1.00000	1,000	27.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,996.00000	7,089,000	27.70	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.31230	12.40610		16.04	615,615.00	50	1,288.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		492.00000	450,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		816.00000	868,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		473.00000	432,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		847.00000	900,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		513.00000	469,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		787.00000	837,000	17.00	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08420	0.08440		18.71	0.00	0	1,364.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		468.00000	449,000	18.71	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		28.00000	29,000	18.71	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		53.00000	47,000	25.82	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		613.00000	627,000	25.82	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,442.00000	1,421,000	29.72	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		2.00000	1,000	29.72	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08570	0.08590		25.40	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		755.00000	739,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		165.00000	169,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		316.00000	306,000	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		726.00000	736,000	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,602.00000	1,582,000	20.00	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	0.07	Put		12.00000	12,000	20.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.43570	10.45730		12.37	156,535.50	15	22,292.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		9,193.00000	9,214,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	37.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		7,193.00000	7,214,000	37.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	33.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		5,193.00000	5,214,000	33.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	27.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		3,193.00000	3,214,000	27.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		2.00000	2,000	18.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		1,195.00000	1,216,000	18.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		73.00000	62,000	13.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		266.00000	276,000	13.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		811.00000	789,000	15.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		4.00000	3,000	15.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		1,807.00000	1,786,000	17.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	17.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		2,807.00000	2,786,000	22.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	0,000	22.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,443.00000	9,464,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	37.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,443.00000	7,464,000	37.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,543.00000	9,564,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	38.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,543.00000	7,564,000	38.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,293.00000	9,314,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	37.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,293.00000	7,314,000	37.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	22.91	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		2,143.00000	2,164,000	22.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		9,093.00000	9,114,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	37.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		7,093.00000	7,114,000	37.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		5,093.00000	5,114,000	33.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	27.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		3,093.00000	3,114,000	27.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		3.00000	2,000	17.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		1,096.00000	1,116,000	17.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		103.00000	88,000	12.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		196.00000	202,000	12.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		910.00000	888,000	15.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		3.00000	2,000	15.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		1,907.00000	1,886,000	17.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	17.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		2,907.00000	2,886,000	22.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	22.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,943.00000	8,964,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	36.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,943.00000	6,964,000	36.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	32.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,943.00000	4,964,000	32.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	26.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,943.00000	2,964,000	26.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		5.00000	4,000	17.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		948.00000	968,000	17.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		171.00000	153,000	12.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		114.00000	117,000	12.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,058.00000	1,037,000	16.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1.00000	1,000	16.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,057.00000	2,036,000	18.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	18.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,057.00000	3,036,000	23.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	23.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,993.00000	9,014,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,993.00000	7,014,000	36.97	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	15.45	Call		0.00000	0,000	32.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,993.00000	5,014,000	32.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	26.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,993.00000	3,014,000	26.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		4.00000	3,000	17.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		997.00000	1,017,000	17.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		142.00000	125,000	12.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		135.00000	139,000	12.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,009.00000	987,000	16.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		2.00000	1,000	16.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,007.00000	1,986,000	17.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	17.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,007.00000	2,986,000	23.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	23.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,343.00000	9,364,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	37.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,343.00000	7,364,000	37.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,593.00000	9,614,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	38.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,593.00000	7,614,000	38.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,643.00000	9,664,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	38.30	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	15/03/2010	Foreign Exchange Future	18.10	Put		7,643.00000	7,664,000	38.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,493.00000	9,514,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	37.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,493.00000	7,514,000	37.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,393.00000	9,414,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	37.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,393.00000	7,414,000	37.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		9,243.00000	9,264,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	37.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		7,243.00000	7,264,000	37.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		9,143.00000	9,164,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	37.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		7,143.00000	7,164,000	37.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	33.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		5,143.00000	5,164,000	33.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	27.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		3,143.00000	3,164,000	27.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		3.00000	2,000	18.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		1,146.00000	1,166,000	18.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		87.00000	74,000	13.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		230.00000	238,000	13.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		860.00000	839,000	15.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		3.00000	3,000	15.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		1,857.00000	1,836,000	17.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	17.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		2,857.00000	2,836,000	22.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	22.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		9,043.00000	9,064,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	37.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		7,043.00000	7,064,000	37.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,893.00000	8,914,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	36.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,893.00000	6,914,000	36.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	32.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,893.00000	4,914,000	32.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	30.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,893.00000	3,914,000	30.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	26.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,893.00000	2,914,000	26.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	21.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,893.00000	1,914,000	21.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		6.00000	5,000	16.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		899.00000	919,000	16.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		202.00000	183,000	12.77	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	10.35	Put		95.00000	97,000	12.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,108.00000	1,086,000	16.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1.00000	0,000	16.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,107.00000	2,086,000	18.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	18.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,107.00000	3,086,000	23.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	23.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	33.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		5,043.00000	5,064,000	33.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	31.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		4,043.00000	4,064,000	31.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	26.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		3,043.00000	3,064,000	26.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	22.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		2,043.00000	2,064,000	22.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		4.00000	3,000	17.56	0.00	0	10.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		1,047.00000	1,067,000	17.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		121.00000	105,000	12.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		164.00000	169,000	12.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		959.00000	937,000	16.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		2.00000	1,000	16.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		1,957.00000	1,936,000	17.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	17.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		2,957.00000	2,936,000	23.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	23.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	33.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		5,243.00000	5,264,000	33.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	31.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		4,243.00000	4,264,000	31.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	27.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,243.00000	3,264,000	27.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	23.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,243.00000	2,264,000	23.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		2.00000	1,000	18.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,245.00000	1,265,000	18.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		61.00000	51,000	13.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		304.00000	315,000	13.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		762.00000	741,000	15.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		5.00000	5,000	15.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1,757.00000	1,736,000	17.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	17.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		2,757.00000	2,736,000	21.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	21.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	33.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,293.00000	5,314,000	33.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	31.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,293.00000	4,314,000	31.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	27.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,293.00000	3,314,000	27.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	23.56	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	12.75	Put		2,293.00000	2,314,000	23.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		2.00000	1,000	18.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,295.00000	1,315,000	18.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		52.00000	42,000	13.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		345.00000	356,000	13.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		714.00000	692,000	15.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		7.00000	6,000	15.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,707.00000	1,686,000	17.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	17.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,707.00000	2,686,000	21.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	21.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,493.00000	5,514,000	33.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	31.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,493.00000	4,514,000	31.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	28.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,493.00000	3,514,000	28.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	24.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,493.00000	2,514,000	24.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	19.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,494.00000	1,515,000	19.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		25.00000	20,000	14.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		518.00000	534,000	14.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		525.00000	503,000	14.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		18.00000	17,000	14.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,507.00000	1,486,000	17.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	17.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,507.00000	2,486,000	20.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	20.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,543.00000	5,564,000	34.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	32.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,543.00000	4,564,000	32.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	28.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,543.00000	3,564,000	28.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	24.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,543.00000	2,564,000	24.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	20.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,544.00000	1,565,000	20.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		21.00000	17,000	15.09	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		564.00000	581,000	15.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		479.00000	458,000	14.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		22.00000	22,000	14.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,457.00000	1,436,000	17.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	17.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,457.00000	2,436,000	20.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	20.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,393.00000	5,414,000	33.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	31.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,393.00000	4,414,000	31.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	28.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,393.00000	3,414,000	28.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	23.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,393.00000	2,414,000	23.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	19.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,394.00000	1,415,000	19.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		36.00000	29,000	14.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		429.00000	443,000	14.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		618.00000	596,000	14.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		11.00000	10,000	14.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,607.00000	1,586,000	17.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	17.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,607.00000	2,586,000	21.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	21.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,343.00000	5,364,000	33.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,343.00000	4,364,000	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	28.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,343.00000	3,364,000	28.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	23.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,343.00000	2,364,000	23.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	19.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,344.00000	1,365,000	19.05	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	10.80	Call		43.00000	35,000	14.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		386.00000	399,000	14.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		666.00000	644,000	14.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		9.00000	8,000	14.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,657.00000	1,636,000	17.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	17.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,657.00000	2,636,000	21.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	21.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,443.00000	5,464,000	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	31.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,443.00000	4,464,000	31.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	28.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,443.00000	3,464,000	28.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	24.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,443.00000	2,464,000	24.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	19.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,444.00000	1,465,000	19.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		30.00000	24,000	14.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		473.00000	488,000	14.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		571.00000	549,000	14.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		14.00000	13,000	14.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,557.00000	1,536,000	17.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	17.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,557.00000	2,536,000	20.92	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	7.90	Put		0.00000	0,000	20.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,693.00000	5,714,000	34.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	32.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,693.00000	4,714,000	32.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	29.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,693.00000	3,714,000	29.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	25.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,693.00000	2,714,000	25.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		1.00000	0,000	20.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,694.00000	1,714,000	20.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		12.00000	9,000	15.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		705.00000	723,000	15.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		350.00000	329,000	13.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		43.00000	43,000	13.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,307.00000	1,286,000	16.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	16.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,307.00000	2,286,000	19.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	19.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	34.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,593.00000	5,614,000	34.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	32.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,593.00000	4,614,000	32.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	29.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,593.00000	3,614,000	29.18	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	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	24.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,593.00000	2,614,000	24.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		1.00000	0,000	20.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,594.00000	1,614,000	20.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		18.00000	14,000	15.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		611.00000	628,000	15.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		435.00000	413,000	13.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		28.00000	27,000	13.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,407.00000	1,386,000	17.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	17.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,407.00000	2,386,000	20.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	20.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,643.00000	5,664,000	34.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	32.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,643.00000	4,664,000	32.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	29.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,643.00000	3,664,000	29.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	25.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,643.00000	2,664,000	25.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		15.00000	11,000	15.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		658.00000	675,000	15.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		392.00000	370,000	13.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		35.00000	34,000	13.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,357.00000	1,336,000	16.92	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	9.10	Put		0.00000	0,000	16.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,357.00000	2,336,000	19.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	19.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,743.00000	5,764,000	34.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	32.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,743.00000	4,764,000	32.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	29.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,743.00000	3,764,000	29.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	25.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,743.00000	2,764,000	25.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	21.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,743.00000	1,764,000	21.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		10.00000	8,000	16.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		753.00000	772,000	16.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		310.00000	289,000	13.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		53.00000	53,000	13.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,258.00000	1,236,000	16.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1.00000	0,000	16.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,257.00000	2,236,000	19.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	19.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,793.00000	5,814,000	34.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	32.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,793.00000	4,814,000	32.52	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	14.25	Call		0.00000	0,000	30.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,793.00000	3,814,000	30.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	25.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,793.00000	2,814,000	25.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	21.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,793.00000	1,814,000	21.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		9.00000	7,000	16.33	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		802.00000	821,000	16.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		272.00000	251,000	13.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		65.00000	65,000	13.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,208.00000	1,186,000	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1.00000	0,000	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,207.00000	2,186,000	19.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	19.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		1.00000	0,000	20.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,644.00000	1,664,000	20.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,693.00000	8,714,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	36.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,693.00000	6,714,000	36.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,307.00000	3,286,000	24.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	24.34	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		8,843.00000	8,864,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	36.67	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	17.30	Put		6,843.00000	6,864,000	36.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	32.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,843.00000	4,864,000	32.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	25.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,843.00000	2,864,000	25.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		7.00000	5,000	16.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		850.00000	869,000	16.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		236.00000	216,000	12.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		79.00000	80,000	12.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,158.00000	1,136,000	16.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1.00000	0,000	16.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,157.00000	2,136,000	18.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	18.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,157.00000	3,136,000	23.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	23.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,793.00000	8,814,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	36.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,793.00000	6,814,000	36.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,207.00000	3,186,000	24.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	24.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,643.00000	8,664,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	36.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,643.00000	6,664,000	36.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,357.00000	3,336,000	24.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	24.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,743.00000	8,764,000	39.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	36.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,743.00000	6,764,000	36.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,257.00000	3,236,000	24.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	24.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.61600	10.63770		14.40	0.00	0	13,358.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		73.00000	68,000	19.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,535.00000	1,552,000	19.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		88.00000	82,000	18.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,350.00000	1,366,000	18.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		80.00000	75,000	18.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,442.00000	1,459,000	18.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,662.00000	8,684,000	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	27.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,662.00000	6,684,000	27.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		2.00000	1,000	23.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,664.00000	4,685,000	23.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		19.00000	17,000	21.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,681.00000	2,701,000	21.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		165.00000	155,000	16.69	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		827.00000	839,000	16.69	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	14/06/2010	Foreign Exchange Future	10.30	Call		531.00000	510,000	14.01	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		193.00000	194,000	14.01	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,356.00000	1,333,000	14.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		18.00000	17,000	14.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,341.00000	2,319,000	18.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		3.00000	3,000	18.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,338.00000	3,316,000	22.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	22.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,962.00000	8,984,000	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	27.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,962.00000	6,984,000	27.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	1,000	23.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,963.00000	4,985,000	23.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		12.00000	11,000	21.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,974.00000	2,995,000	21.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		120.00000	112,000	17.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,082.00000	1,096,000	17.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		370.00000	350,000	14.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		332.00000	334,000	14.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,070.00000	1,045,000	13.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		32.00000	29,000	13.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,043.00000	2,022,000	17.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		5.00000	6,000	17.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,039.00000	3,017,000	21.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		1.00000	1,000	21.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,062.00000	9,084,000	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	27.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,062.00000	7,084,000	27.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	24.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,063.00000	5,085,000	24.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		11.00000	9,000	21.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,073.00000	3,093,000	21.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		108.00000	101,000	18.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,170.00000	1,185,000	18.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		327.00000	311,000	14.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		389.00000	395,000	14.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		979.00000	957,000	13.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		41.00000	41,000	13.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,944.00000	1,923,000	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		6.00000	7,000	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,939.00000	2,917,000	21.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		1.00000	1,000	21.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,712.00000	8,734,000	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	27.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,712.00000	6,734,000	27.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		1.00000	1,000	23.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,713.00000	4,735,000	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	13.35	Call		17.00000	15,000	21.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,729.00000	2,749,000	21.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		156.00000	147,000	16.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		868.00000	881,000	16.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		501.00000	480,000	14.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		213.00000	214,000	14.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,308.00000	1,285,000	14.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		20.00000	19,000	14.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,291.00000	2,270,000	18.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		3.00000	4,000	18.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,288.00000	3,266,000	22.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	22.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,762.00000	8,784,000	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	27.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,762.00000	6,784,000	27.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		1.00000	1,000	23.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,763.00000	4,785,000	23.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		16.00000	14,000	21.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,778.00000	2,798,000	21.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		148.00000	139,000	17.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		910.00000	923,000	17.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		472.00000	452,000	14.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		234.00000	236,000	14.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,260.00000	1,237,000	14.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		22.00000	21,000	14.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,242.00000	2,220,000	18.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		4.00000	4,000	18.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,238.00000	3,217,000	22.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	1,000	22.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,912.00000	8,934,000	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	27.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,912.00000	6,934,000	27.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		1.00000	1,000	23.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,913.00000	4,935,000	23.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		13.00000	12,000	21.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,925.00000	2,946,000	21.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		126.00000	118,000	17.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,038.00000	1,052,000	17.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		393.00000	374,000	14.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		305.00000	308,000	14.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,117.00000	1,093,000	13.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		29.00000	27,000	13.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,093.00000	2,071,000	17.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		5.00000	5,000	17.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,089.00000	3,067,000	21.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		1.00000	1,000	21.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,812.00000	8,834,000	29.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	27.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,812.00000	6,834,000	27.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		1.00000	1,000	23.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,813.00000	4,835,000	23.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		15.00000	13,000	21.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,827.00000	2,847,000	21.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		140.00000	131,000	17.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		952.00000	965,000	17.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		445.00000	424,000	14.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		257.00000	258,000	14.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,212.00000	1,189,000	13.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		24.00000	23,000	13.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,192.00000	2,170,000	18.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		4.00000	4,000	18.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,188.00000	3,167,000	21.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	1,000	21.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,862.00000	8,884,000	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	27.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,862.00000	6,884,000	27.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	1,000	23.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,863.00000	4,885,000	23.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		14.00000	12,000	21.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,876.00000	2,896,000	21.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		133.00000	124,000	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	14/06/2010	Foreign Exchange Future	11.50	Put		995.00000	1,008,000	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		419.00000	398,000	14.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		281.00000	282,000	14.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,164.00000	1,141,000	13.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		26.00000	25,000	13.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,142.00000	2,121,000	18.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		4.00000	5,000	18.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,138.00000	3,117,000	21.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	1,000	21.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,212.00000	9,234,000	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	28.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,212.00000	7,234,000	28.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	24.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,213.00000	5,235,000	24.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		9.00000	8,000	21.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,221.00000	3,242,000	21.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		93.00000	86,000	18.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,305.00000	1,320,000	18.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		275.00000	260,000	15.21	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		487.00000	494,000	15.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		853.00000	831,000	13.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		65.00000	65,000	13.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,796.00000	1,774,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		8.00000	8,000	16.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,789.00000	2,768,000	20.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		1.00000	2,000	20.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,162.00000	9,184,000	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	28.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,162.00000	7,184,000	28.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	24.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,163.00000	5,185,000	24.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		9.00000	8,000	21.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,171.00000	3,192,000	21.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		98.00000	91,000	18.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,260.00000	1,275,000	18.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		291.00000	276,000	15.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		453.00000	460,000	15.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		894.00000	872,000	13.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		56.00000	56,000	13.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,845.00000	1,824,000	16.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		7.00000	8,000	16.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,839.00000	2,817,000	20.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		1.00000	1,000	20.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,262.00000	9,284,000	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	28.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,262.00000	7,284,000	28.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	24.51	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	15.90	Put		5,263.00000	5,285,000	24.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		8.00000	7,000	21.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,270.00000	3,291,000	21.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		260.00000	246,000	15.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		522.00000	530,000	15.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		813.00000	791,000	13.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		75.00000	75,000	13.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,747.00000	1,725,000	16.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		9.00000	9,000	16.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,739.00000	2,718,000	20.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	2,000	20.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,312.00000	9,334,000	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	28.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,312.00000	7,334,000	28.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	24.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,313.00000	5,335,000	24.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		7.00000	7,000	21.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,319.00000	3,341,000	21.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		84.00000	78,000	18.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,396.00000	1,412,000	18.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		245.00000	232,000	15.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		557.00000	566,000	15.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		774.00000	752,000	13.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		86.00000	86,000	13.57	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	8.95	Call		1,698.00000	1,676,000	16.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		10.00000	10,000	16.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,690.00000	2,668,000	20.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		2.00000	2,000	20.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,112.00000	9,134,000	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	27.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,112.00000	7,134,000	27.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	24.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,113.00000	5,135,000	24.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		10.00000	9,000	21.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,122.00000	3,143,000	21.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		103.00000	96,000	18.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,215.00000	1,230,000	18.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		309.00000	293,000	14.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		421.00000	427,000	14.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		936.00000	914,000	13.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		48.00000	48,000	13.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,895.00000	1,873,000	16.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		7.00000	7,000	16.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,889.00000	2,867,000	21.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		1.00000	1,000	21.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,362.00000	9,384,000	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	28.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,362.00000	7,384,000	28.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	24.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,363.00000	5,385,000	24.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		7.00000	6,000	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,369.00000	3,390,000	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		232.00000	218,000	15.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		594.00000	602,000	15.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		736.00000	714,000	13.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		98.00000	98,000	13.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,649.00000	1,627,000	15.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		11.00000	11,000	15.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,640.00000	2,618,000	20.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		2.00000	2,000	20.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,512.00000	9,534,000	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	28.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,512.00000	7,534,000	28.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	24.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,513.00000	5,535,000	24.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		6.00000	5,000	21.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,518.00000	3,539,000	21.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		70.00000	65,000	19.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,582.00000	1,599,000	19.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		195.00000	184,000	16.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		707.00000	718,000	16.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		628.00000	607,000	13.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		140.00000	141,000	13.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,502.00000	1,480,000	15.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		14.00000	14,000	15.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,490.00000	2,469,000	19.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		2.00000	3,000	19.44	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.79240	10.81370		15.31	0.00	0	525.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		274.00000	258,000	17.72	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,125.00000	1,131,000	17.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.96760	10.98970		15.70	0.00	0	158.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		13.00000	11,000	28.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,223.00000	9,243,000	28.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		33.00000	30,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,243.00000	7,262,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		69.00000	64,000	26.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,279.00000	5,296,000	26.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		141.00000	132,000	23.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,351.00000	3,364,000	23.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		332.00000	314,000	18.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,542.00000	1,546,000	18.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		566.00000	540,000	16.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		776.00000	772,000	16.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,042.00000	1,013,000	14.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		252.00000	245,000	14.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,841.00000	1,814,000	13.93	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	9.20	Put		51.00000	46,000	13.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,807.00000	2,783,000	16.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		17.00000	15,000	16.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		358.00000	339,000	18.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,418.00000	1,421,000	18.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		13.00000	11,000	28.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,273.00000	9,293,000	28.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		33.00000	29,000	28.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,293.00000	7,311,000	28.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		68.00000	63,000	26.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,328.00000	5,345,000	26.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		138.00000	129,000	23.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,398.00000	3,411,000	23.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		324.00000	306,000	18.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,584.00000	1,588,000	18.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		550.00000	525,000	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		810.00000	807,000	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,011.00000	982,000	14.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		271.00000	264,000	14.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,796.00000	1,769,000	13.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		56.00000	51,000	13.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,757.00000	2,734,000	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		17.00000	16,000	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		9.00000	8,000	28.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,969.00000	9,990,000	28.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		26.00000	23,000	28.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,986.00000	8,005,000	28.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		54.00000	50,000	27.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,014.00000	6,032,000	27.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		109.00000	102,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,069.00000	4,084,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		237.00000	224,000	20.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,197.00000	2,206,000	20.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		376.00000	356,000	18.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,336.00000	1,338,000	18.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		656.00000	627,000	15.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		616.00000	609,000	15.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,211.00000	1,181,000	13.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		171.00000	163,000	13.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,073.00000	2,045,000	13.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		33.00000	27,000	13.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		9.00000	8,000	28.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,869.00000	9,890,000	28.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		26.00000	23,000	28.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,886.00000	7,905,000	28.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		56.00000	52,000	27.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,916.00000	5,934,000	27.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		112.00000	105,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,972.00000	3,987,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		247.00000	234,000	20.35	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	12.85	Put		2,107.00000	2,116,000	20.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		396.00000	375,000	17.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,256.00000	1,257,000	17.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		698.00000	669,000	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		558.00000	551,000	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,289.00000	1,259,000	13.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		149.00000	141,000	13.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,170.00000	2,143,000	14.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		30.00000	25,000	14.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		15.00000	13,000	28.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,025.00000	9,045,000	28.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		36.00000	32,000	27.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,046.00000	7,064,000	27.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		74.00000	68,000	25.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,084.00000	5,100,000	25.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		152.00000	142,000	22.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,162.00000	3,174,000	22.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		367.00000	347,000	18.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,377.00000	1,379,000	18.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		636.00000	609,000	15.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		646.00000	641,000	15.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,174.00000	1,146,000	13.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		184.00000	178,000	13.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,024.00000	1,999,000	13.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		34.00000	31,000	13.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,004.00000	2,981,000	17.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		14.00000	13,000	17.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		14.00000	12,000	28.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,124.00000	9,144,000	28.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		35.00000	31,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,145.00000	7,163,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		71.00000	66,000	25.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,181.00000	5,198,000	25.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		146.00000	137,000	22.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,256.00000	3,269,000	22.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		349.00000	330,000	18.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,459.00000	1,462,000	18.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		600.00000	573,000	16.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		710.00000	705,000	16.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,106.00000	1,078,000	14.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		216.00000	210,000	14.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,932.00000	1,906,000	13.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		42.00000	38,000	13.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,905.00000	2,882,000	17.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		15.00000	14,000	17.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		12.00000	10,000	28.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,422.00000	9,442,000	28.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		31.00000	28,000	28.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,441.00000	7,460,000	28.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		64.00000	60,000	26.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,474.00000	5,492,000	26.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		131.00000	123,000	23.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,541.00000	3,555,000	23.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		302.00000	285,000	19.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,712.00000	1,717,000	19.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		506.00000	481,000	16.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		916.00000	913,000	16.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		922.00000	893,000	14.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		332.00000	325,000	14.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,663.00000	1,635,000	13.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		73.00000	67,000	13.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,610.00000	2,586,000	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		20.00000	18,000	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		11.00000	9,000	28.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,571.00000	9,591,000	28.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		29.00000	26,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,589.00000	7,608,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		61.00000	57,000	26.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,621.00000	5,639,000	26.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		124.00000	116,000	23.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,684.00000	3,698,000	23.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		282.00000	266,000	19.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,842.00000	1,848,000	19.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		465.00000	442,000	17.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,025.00000	1,024,000	17.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		841.00000	812,000	14.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		401.00000	394,000	14.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,534.00000	1,505,000	13.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		94.00000	87,000	13.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,463.00000	2,438,000	15.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		23.00000	20,000	15.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		16.00000	14,000	28.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,876.00000	8,896,000	28.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		38.00000	34,000	27.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,898.00000	6,916,000	27.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		78.00000	72,000	25.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,938.00000	4,954,000	25.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		161.00000	151,000	22.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,021.00000	3,033,000	22.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,152.00000	3,129,000	18.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		12.00000	11,000	18.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		16.00000	13,000	28.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,926.00000	8,945,000	28.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		37.00000	34,000	27.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,947.00000	6,966,000	27.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		76.00000	71,000	25.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,986.00000	5,003,000	25.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		158.00000	148,000	22.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,068.00000	3,080,000	22.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		386.00000	366,000	18.02	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	13/12/2010	Foreign Exchange Future	11.90	Put		1,296.00000	1,298,000	18.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		677.00000	648,000	15.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		587.00000	580,000	15.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,250.00000	1,220,000	13.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		160.00000	152,000	13.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,121.00000	2,094,000	14.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		31.00000	26,000	14.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,102.00000	3,080,000	18.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		12.00000	12,000	18.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		15.00000	13,000	28.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,975.00000	8,995,000	28.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		37.00000	33,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,997.00000	7,015,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		75.00000	70,000	25.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,035.00000	5,052,000	25.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		155.00000	145,000	22.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,115.00000	3,127,000	22.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,053.00000	3,030,000	17.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		13.00000	12,000	17.86	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			333.34100	332.33000			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			307.62300	306.83800			0.00	0	1,265.00
ALBI	On	05/08/2010	Index Future			307.78100	306.99800			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.88530	6.89810		14.18	0.00	0	13,862.00

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	14.80	Call		0.00000	0,000	53.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Put		7,902.00000	7,915,000	53.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	47.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		5,902.00000	5,915,000	47.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	42.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		3,902.00000	3,915,000	42.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	30.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		1,902.00000	1,915,000	30.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		1,098.00000	1,085,000	22.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	22.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,098.00000	2,085,000	21.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	21.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,098.00000	3,085,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,098.00000	4,085,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	53.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,002.00000	8,015,000	53.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	48.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,002.00000	6,015,000	48.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	42.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,002.00000	4,015,000	42.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	30.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,002.00000	2,015,000	30.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		998.00000	986,000	22.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	1,000	22.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,998.00000	1,985,000	21.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	21.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,998.00000	2,985,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,998.00000	3,985,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	53.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,052.00000	8,065,000	53.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	48.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,052.00000	6,065,000	48.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	42.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,052.00000	4,065,000	42.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	31.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,052.00000	2,065,000	31.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		949.00000	936,000	21.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		1.00000	1,000	21.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,948.00000	1,935,000	21.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	21.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,948.00000	2,935,000	20.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	20.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,948.00000	3,935,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	53.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,952.00000	7,965,000	53.16	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	12.85	Call		0.00000	0,000	48.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,952.00000	5,965,000	48.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	42.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,952.00000	3,965,000	42.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	30.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,952.00000	1,965,000	30.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,048.00000	1,036,000	22.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	1,000	22.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,048.00000	2,035,000	21.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	21.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,048.00000	3,035,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,048.00000	4,035,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	52.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,852.00000	7,865,000	52.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	47.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,852.00000	5,865,000	47.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	41.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,852.00000	3,865,000	41.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	29.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,852.00000	1,865,000	29.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,148.00000	1,135,000	22.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	22.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,148.00000	2,135,000	21.76	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	4.75	Put		0.00000	0,000	21.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,148.00000	3,135,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,148.00000	4,135,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	52.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,552.00000	7,565,000	52.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	46.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,552.00000	5,565,000	46.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	39.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,552.00000	3,565,000	39.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	27.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,552.00000	1,565,000	27.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,448.00000	1,435,000	22.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	22.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,448.00000	2,435,000	21.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	21.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,448.00000	3,435,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,448.00000	4,435,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	52.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,752.00000	7,765,000	52.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	47.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,752.00000	5,765,000	47.54	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	10.65	Call		0.00000	0,000	41.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,752.00000	3,765,000	41.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	28.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,752.00000	1,765,000	28.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,248.00000	1,235,000	22.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	22.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,248.00000	2,235,000	21.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	21.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,248.00000	3,235,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,248.00000	4,235,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	52.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,802.00000	7,815,000	52.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	47.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,802.00000	5,815,000	47.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	41.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,802.00000	3,815,000	41.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	29.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,802.00000	1,815,000	29.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,198.00000	1,185,000	22.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	22.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,198.00000	2,185,000	21.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	21.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,198.00000	3,185,000	20.64	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	3.70	Put		0.00000	0,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,198.00000	4,185,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	52.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,702.00000	7,715,000	52.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	47.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,702.00000	5,715,000	47.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	40.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,702.00000	3,715,000	40.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	28.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,702.00000	1,715,000	28.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,298.00000	1,285,000	22.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	22.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,298.00000	2,285,000	21.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	21.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,298.00000	3,285,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,298.00000	4,285,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	52.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,652.00000	7,665,000	52.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	47.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,652.00000	5,665,000	47.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	40.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,652.00000	3,665,000	40.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	27.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,652.00000	1,665,000	27.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,348.00000	1,335,000	22.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	22.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,348.00000	2,335,000	21.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	21.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,348.00000	3,335,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,348.00000	4,335,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	52.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,602.00000	7,615,000	52.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	47.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,602.00000	5,615,000	47.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	40.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,602.00000	3,615,000	40.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	27.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,602.00000	1,615,000	27.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,398.00000	1,385,000	22.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	22.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,398.00000	2,385,000	21.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	21.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,398.00000	3,385,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,398.00000	4,385,000	20.64	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	2.50	Put		0.00000	0,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	52.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,502.00000	7,515,000	52.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	46.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,502.00000	5,515,000	46.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	39.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,502.00000	3,515,000	39.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	26.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,502.00000	1,515,000	26.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,498.00000	1,485,000	22.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	22.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,498.00000	2,485,000	21.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	21.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,498.00000	3,485,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,498.00000	4,485,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		799.00000	787,000	20.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		1.00000	2,000	20.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		899.00000	886,000	21.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		1.00000	1,000	21.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		849.00000	836,000	21.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		1.00000	1,000	21.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		81.00000	74,000	14.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		133.00000	139,000	14.59	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	6.85	Call		130.00000	121,000	14.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		82.00000	86,000	14.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		199.00000	188,000	15.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		51.00000	53,000	15.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		366.00000	354,000	17.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		18.00000	19,000	17.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		458.00000	446,000	17.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		10.00000	11,000	17.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		554.00000	541,000	18.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		6.00000	6,000	18.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		651.00000	639,000	19.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		3.00000	4,000	19.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		750.00000	737,000	20.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		2.00000	2,000	20.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		700.00000	688,000	19.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		2.00000	3,000	19.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		41.00000	37,000	15.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		243.00000	252,000	15.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		65.00000	59,000	15.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		167.00000	174,000	15.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		101.00000	93,000	14.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		103.00000	108,000	14.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		163.00000	153,000	14.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		65.00000	68,000	14.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		238.00000	226,000	15.80	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	6.70	Put		40.00000	41,000	15.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		321.00000	310,000	16.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		23.00000	25,000	16.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		412.00000	399,000	17.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		14.00000	14,000	17.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		506.00000	493,000	18.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		8.00000	8,000	18.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		602.00000	590,000	19.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		4.00000	5,000	19.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		279.00000	267,000	16.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		31.00000	32,000	16.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	53.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,202.00000	8,215,000	53.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	48.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,202.00000	6,215,000	48.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	43.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,202.00000	4,215,000	43.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	32.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,202.00000	2,215,000	32.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,798.00000	1,785,000	22.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	22.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,798.00000	2,785,000	20.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	20.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,798.00000	3,785,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	20.64	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	15.05	Call		0.00000	0,000	53.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,152.00000	8,165,000	53.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	48.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,152.00000	6,165,000	48.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	43.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,152.00000	4,165,000	43.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	31.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,152.00000	2,165,000	31.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		52.00000	47,000	15.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		204.00000	212,000	15.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,848.00000	1,835,000	22.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	22.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,848.00000	2,835,000	20.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	20.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,848.00000	3,835,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	53.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,102.00000	8,115,000	53.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	48.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,102.00000	6,115,000	48.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	42.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,102.00000	4,115,000	42.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	31.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,102.00000	2,115,000	31.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,898.00000	1,885,000	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	21.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,898.00000	2,885,000	20.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	20.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,898.00000	3,885,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	53.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,252.00000	8,265,000	53.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	48.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,252.00000	6,265,000	48.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	43.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,252.00000	4,265,000	43.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	32.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,252.00000	2,265,000	32.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		33.00000	29,000	16.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		285.00000	294,000	16.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,748.00000	1,735,000	22.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,748.00000	2,735,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,748.00000	3,735,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	53.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,352.00000	8,365,000	53.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	49.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,352.00000	6,365,000	49.13	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	11.25	Call		0.00000	0,000	43.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,352.00000	4,365,000	43.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	32.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,352.00000	2,365,000	32.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		21.00000	18,000	17.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		373.00000	383,000	17.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,648.00000	1,635,000	22.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,648.00000	2,635,000	21.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	21.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,648.00000	3,635,000	20.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	20.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.93490	6.94750		15.29	0.00	0	287.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	38.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,653.00000	7,665,000	38.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	32.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,653.00000	5,665,000	32.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		1.00000	1,000	27.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,654.00000	3,666,000	27.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		21.00000	20,000	23.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,674.00000	1,685,000	23.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		448.00000	438,000	15.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		101.00000	103,000	15.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,352.00000	1,339,000	18.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		5.00000	4,000	18.18	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Call		2,348.00000	2,335,000	24.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Put		1.00000	0,000	24.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Call		3,348.00000	3,335,000	28.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		1.00000	0,000	28.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		4,348.00000	4,335,000	31.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		1.00000	0,000	31.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	37.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,603.00000	7,615,000	37.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	32.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,603.00000	5,615,000	32.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		1.00000	1,000	26.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,604.00000	3,616,000	26.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		22.00000	21,000	22.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,625.00000	1,636,000	22.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		485.00000	475,000	15.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		88.00000	90,000	15.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,401.00000	1,389,000	18.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		4.00000	4,000	18.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,398.00000	2,385,000	24.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		1.00000	0,000	24.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,398.00000	3,385,000	28.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		1.00000	0,000	28.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,398.00000	4,385,000	31.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		1.00000	0,000	31.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	37.72	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	14.50	Put		7,553.00000	7,565,000	37.72	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		5,553.00000	5,565,000	31.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		1.00000	1,000	26.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,554.00000	3,566,000	26.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		23.00000	22,000	22.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,576.00000	1,587,000	22.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		523.00000	512,000	15.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		76.00000	77,000	15.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,451.00000	1,438,000	18.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		4.00000	3,000	18.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,448.00000	2,435,000	24.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	24.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,448.00000	3,435,000	28.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		1.00000	0,000	28.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,448.00000	4,435,000	31.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		1.00000	0,000	31.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		380.00000	371,000	15.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		133.00000	136,000	15.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	38.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,903.00000	7,915,000	38.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	32.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,903.00000	5,915,000	32.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		1.00000	1,000	27.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,904.00000	3,916,000	27.42	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	8.85	Call		16.00000	15,000	24.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		1,919.00000	1,930,000	24.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		289.00000	281,000	15.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		192.00000	196,000	15.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,105.00000	1,092,000	16.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		8.00000	7,000	16.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,098.00000	2,086,000	23.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	23.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		3,098.00000	3,085,000	26.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	26.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		4,098.00000	4,085,000	31.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		1.00000	0,000	31.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	38.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		7,803.00000	7,815,000	38.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	32.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		5,803.00000	5,815,000	32.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		1.00000	1,000	27.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		3,804.00000	3,816,000	27.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		18.00000	17,000	23.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		1,821.00000	1,832,000	23.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		348.00000	339,000	15.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		151.00000	154,000	15.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		1,203.00000	1,191,000	17.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		6.00000	6,000	17.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		2,198.00000	2,185,000	23.51	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 14/06/2010 Foreign Exchange Future	4.75	Put		1.00000	0,000	23.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,198.00000	3,185,000	27.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		1.00000	0,000	27.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,198.00000	4,185,000	31.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		1.00000	0,000	31.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	38.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		7,953.00000	7,965,000	38.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	33.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		5,953.00000	5,965,000	33.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		1.00000	1,000	27.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		3,954.00000	3,966,000	27.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		15.00000	15,000	24.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		1,968.00000	1,980,000	24.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		262.00000	255,000	15.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		215.00000	220,000	15.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		1,056.00000	1,043,000	16.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		9.00000	8,000	16.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		2,048.00000	2,036,000	22.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		1.00000	1,000	22.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		3,048.00000	3,035,000	26.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		1.00000	0,000	26.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		4,048.00000	4,035,000	31.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		1.00000	0,000	31.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	38.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,853.00000	7,865,000	38.60	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	32.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,853.00000	5,865,000	32.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		1.00000	1,000	27.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,854.00000	3,866,000	27.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		17.00000	16,000	23.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,870.00000	1,881,000	23.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		318.00000	310,000	15.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		171.00000	175,000	15.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,154.00000	1,142,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		7.00000	7,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		2,148.00000	2,135,000	23.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		1.00000	0,000	23.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		3,148.00000	3,135,000	27.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		1.00000	0,000	27.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		4,148.00000	4,135,000	31.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		1.00000	0,000	31.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	38.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,703.00000	7,715,000	38.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	32.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,703.00000	5,715,000	32.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		1.00000	1,000	27.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,704.00000	3,716,000	27.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		20.00000	19,000	23.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,723.00000	1,734,000	23.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		413.00000	404,000	15.42	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	6.65	Put		116.00000	119,000	15.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,302.00000	1,290,000	17.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		5.00000	5,000	17.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,298.00000	2,285,000	23.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		1.00000	0,000	23.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,298.00000	3,285,000	27.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		1.00000	0,000	27.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,298.00000	4,285,000	31.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		1.00000	0,000	31.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	39.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,203.00000	8,215,000	39.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	33.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,203.00000	6,215,000	33.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		1.00000	1,000	28.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,204.00000	4,216,000	28.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		11.00000	10,000	24.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,214.00000	2,225,000	24.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		168.00000	162,000	16.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		371.00000	377,000	16.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		819.00000	807,000	15.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		22.00000	22,000	15.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,799.00000	1,786,000	21.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		2.00000	1,000	21.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,798.00000	2,785,000	25.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		1.00000	0,000	25.75	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,798.00000	3,785,000	30.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		1.00000	0,000	30.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	39.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,153.00000	8,165,000	39.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	33.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,153.00000	6,165,000	33.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		1.00000	1,000	27.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,154.00000	4,166,000	27.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		12.00000	11,000	24.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,165.00000	2,176,000	24.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		183.00000	177,000	15.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		336.00000	342,000	15.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		865.00000	853,000	15.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		18.00000	18,000	15.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,849.00000	1,836,000	21.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		2.00000	1,000	21.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,848.00000	2,835,000	25.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		1.00000	0,000	25.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,848.00000	3,835,000	30.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		1.00000	0,000	30.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	39.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,053.00000	8,065,000	39.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	33.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,053.00000	6,065,000	33.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		1.00000	1,000	27.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Put		4,054.00000	4,066,000	27.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		14.00000	13,000	24.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Put		2,067.00000	2,078,000	24.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Call		217.00000	211,000	15.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		270.00000	276,000	15.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		959.00000	947,000	15.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		12.00000	12,000	15.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		1,949.00000	1,936,000	22.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		2.00000	1,000	22.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,948.00000	2,935,000	26.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	26.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,948.00000	3,935,000	31.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		1.00000	0,000	31.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	39.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,003.00000	8,015,000	39.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	33.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,003.00000	6,015,000	33.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		1.00000	1,000	27.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,004.00000	4,016,000	27.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		15.00000	14,000	24.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,018.00000	2,029,000	24.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		237.00000	230,000	15.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		240.00000	245,000	15.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		1,007.00000	994,000	15.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		10.00000	9,000	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
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,998.00000	1,986,000	22.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		1.00000	1,000	22.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,998.00000	2,985,000	26.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		1.00000	0,000	26.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,998.00000	3,985,000	31.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		1.00000	0,000	31.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	39.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,253.00000	8,265,000	39.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	33.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,253.00000	6,265,000	33.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		1.00000	0,000	28.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,254.00000	4,265,000	28.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		10.00000	9,000	25.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,263.00000	2,274,000	25.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		154.00000	149,000	16.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		407.00000	414,000	16.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		774.00000	762,000	15.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		27.00000	27,000	15.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,749.00000	1,737,000	21.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		2.00000	2,000	21.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,748.00000	2,735,000	25.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		1.00000	0,000	25.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,748.00000	3,735,000	30.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		1.00000	0,000	30.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	39.04	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	15.05	Put		8,103.00000	8,115,000	39.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	33.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,103.00000	6,115,000	33.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	27.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,104.00000	4,116,000	27.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		13.00000	12,000	24.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,116.00000	2,127,000	24.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		199.00000	193,000	15.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		302.00000	308,000	15.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		912.00000	900,000	15.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		15.00000	15,000	15.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,899.00000	1,886,000	22.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		2.00000	1,000	22.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,898.00000	2,885,000	26.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	26.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,898.00000	3,885,000	30.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		1.00000	0,000	30.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	39.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,303.00000	8,315,000	39.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	34.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,303.00000	6,315,000	34.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		1.00000	0,000	28.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,304.00000	4,315,000	28.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		9.00000	9,000	25.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,312.00000	2,324,000	25.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		142.00000	137,000	16.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		445.00000	452,000	16.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		730.00000	718,000	15.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		33.00000	33,000	15.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,699.00000	1,687,000	20.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		2.00000	2,000	20.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,698.00000	2,685,000	25.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	25.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,698.00000	3,685,000	29.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		1.00000	0,000	29.99	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.98050	6.99280		15.75	0.00	0	420.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		370.00000	362,000	15.59	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		284.00000	288,000	15.59	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			134.88400	134.68100			0.00	0	2.00
GOVI On	06/05/2010	GOVI			309.17300	308.37400		6.80	0.00	0	324.00
GOVI On	06/05/2010	GOVI	309.80	Call		31,817.00000	35,273,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		46,077.00000	41,543,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			314.83900	314.02700		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		48,428.00000	52,125,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		64,158.00000	59,735,000	6.57	0.00	0	0.00
GVIX On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI On	06/05/2010	Index Future			362.90200	363.33000			0.00	0	433.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.18000	7.18000			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.07800	7.07800			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.05000	7.05000			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			7.04200	7.04200			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			7.04200	7.04200			0.00	0	0.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			7.04200	7.04200			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.08100	7.08100			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.19700	7.19700			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.39200	7.39200			0.00	1,500	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.73500	7.73500			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.11000	8.11000			0.00	500	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F	On	21/12/2011	Jibar Tradeable Future			8.33700	8.33700			0.00	0	5,000.00
JN02	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000	0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000	0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000	0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000	0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE			7.50000	7.50000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000	0.00	0	0.00
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			298.89400	298.17700		0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.42100	7.45100		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	7.50	Call		63.00000	101,000	0.00	0	0.00	
R155	On	06/05/2010	Bond Future	7.50	Put		0.00000	0,000	0.00	0	0.00	
R155	On	06/05/2010	Bond Future	7.55	Call		127.00000	165,000	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	37,000	0.00	0	0.00	
R155	On	06/05/2010	Bond Future	7.45	Put		1.00000	0,000	0.00	0	0.00	
R157	On	06/05/2010	Bond Future			8.31500	8.34800		4.50	0.00	0	6,743.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,425.00000	1,519,000	4.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		695.00000	630,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.37700	8.41200		4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,449.00000	2,552,000	4.59	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		907.00000	849,000	4.59	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		1,745.00000	1,830,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		1,341.00000	1,265,000	4.50	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,259.00000	3,378,000	4.68	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		593.00000	551,000	4.68	0.00	0	500.00
R157	On	05/08/2010	Bond Future	8.25	Put		1,929.00000	1,834,000	4.46	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,181.00000	1,247,000	4.46	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.41400	8.45100		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,153.00000	2,236,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		1,938.00000	1,858,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,266.00000	2,352,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		1,832.00000	1,756,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,044.00000	2,123,000	5.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/11/2010	Bond Future	8.45	Put		2,048.00000	1,965,000	5.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.15900	9.20100		10.00	0.00	0	19,296.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,303.00000	1,437,000	9.90	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		3,159.00000	2,909,000	9.90	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.21000	9.25300		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,240.00000	3,433,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		3,267.00000	3,072,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,433.00000	1,543,000	10.51	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		6,099.00000	5,822,000	10.51	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		5,941.00000	6,211,000	11.23	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		1,603.00000	1,485,000	11.23	0.00	0	1,300.00
R186	On	04/11/2010	Bond Future			9.24400	9.28900		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,049.00000	4,247,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		4,397.00000	4,193,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,261.00000	4,466,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		4,163.00000	3,967,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,843.00000	4,034,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		4,638.00000	4,428,000	11.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.33200	8.37500		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,073.00000	1,167,000	4.25	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		600.00000	530,000	4.25	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.38900	8.43500		4.50	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,536.00000	2,657,000	4.68	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		520.00000	474,000	4.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future			8.41300	8.46200		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,468.00000	1,555,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		1,337.00000	1,256,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,557.00000	1,647,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		1,255.00000	1,176,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,382.00000	1,466,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1,423.00000	1,339,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.90200	8.95500		6.50	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,280.00000	1,425,000	6.50	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		1,047.00000	918,000	6.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.96500	9.02000		6.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,473.00000	2,639,000	6.89	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		1,325.00000	1,214,000	6.89	0.00	0	0.00
R203	On	04/11/2010	Bond Future			9.01000	9.06800		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		2,744.00000	2,905,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		1,859.00000	1,736,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		2,879.00000	3,045,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		1,753.00000	1,634,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,613.00000	2,769,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		1,970.00000	1,842,000	7.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.91800	8.97100		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,376.00000	1,533,000	7.25	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		1,211.00000	1,066,000	7.25	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.50	Call		3,293.00000	3,538,000	7.56	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	06/05/2010	Bond Future	9.50	Put		342.00000	285,000	7.56	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		3,086.00000	2,843,000	7.10	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		355.00000	414,000	7.10	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.97700	9.03200		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,662.00000	2,846,000	7.84	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		1,460.00000	1,338,000	7.84	0.00	0	0.00
R204	On	04/11/2010	Bond Future			9.01600	9.07300		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,100.00000	3,276,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		2,144.00000	2,009,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,248.00000	3,429,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		2,024.00000	1,895,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		2,956.00000	3,126,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		2,269.00000	2,128,000	8.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.36700	8.41100		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,326.00000	1,422,000	3.82	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		296.00000	258,000	3.82	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.44200	8.49000		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,907.00000	2,005,000	3.90	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		457.00000	417,000	3.90	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.47200	8.52300		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,308.00000	1,375,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1,370.00000	1,300,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,374.00000	1,444,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		1,301.00000	1,234,000	4.00	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	04/11/2010	Bond Future	8.45	Call		1,244.00000	1,309,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1,441.00000	1,368,000	4.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.12100	9.17300		8.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,594.00000	1,760,000	8.25	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		1,148.00000	1,011,000	8.25	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.18400	9.23800		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		2,879.00000	3,069,000	8.69	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		1,402.00000	1,284,000	8.69	0.00	0	0.00
R207	On	04/11/2010	Bond Future			9.22500	9.28100		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		2,636.00000	2,792,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		2,810.00000	2,652,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		2,771.00000	2,932,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		2,665.00000	2,512,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,504.00000	2,655,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		2,959.00000	2,796,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.12400	9.17600		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,620.00000	1,792,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		1,175.00000	1,032,000	9.00	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.17900	9.23300		9.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,047.00000	3,245,000	9.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		1,482.00000	1,359,000	9.45	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.21900	9.27500		9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		2,756.00000	2,920,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		2,902.00000	2,738,000	10.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.30	Call		2,897.00000	3,067,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		2,751.00000	2,593,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,619.00000	2,778,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		3,059.00000	2,890,000	10.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			9.13800	9.17900		13.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		223.00000	254,000	12.65	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		5,606.00000	5,329,000	12.65	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.17600	9.21800		13.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,271.00000	1,364,000	13.31	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		4,883.00000	4,664,000	13.31	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.20200	9.24600		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,799.00000	2,939,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		4,650.00000	4,465,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		2,953.00000	3,099,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		4,422.00000	4,242,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,649.00000	2,784,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		4,886.00000	4,696,000	15.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			305.37800	304.59400			0.00	0	100.00
Total for Derivatives :										49,039,102.00	7,983	871,245.00

i-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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2011	Spot Bond			7.40000	7.43000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.25000	8.28000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.11000	9.15000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.27500	8.31000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.84000	8.89000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.86000	8.91000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.29000	8.33000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.06500	9.11000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.07000	9.12000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			9.10000	9.14000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										49,039,102.00	7,983	871,245.00