



Daily MTM Report

Daily summary for: 04/02/2010

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			7.67700	7.52730		16.67	12,935,745.00	1,685	264,332.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,973.00000	8,823,000	46.73	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	45.09	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,973.00000	6,823,000	45.09	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,723.00000	8,573,000	46.73	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	44.68	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,723.00000	6,573,000	44.68	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		19.00000	35,000	19.82	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		742.00000	608,000	19.82	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		344.00000	462,000	17.46	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		67.00000	35,000	17.46	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,278.00000	1,427,000	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		1.00000	0,000	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,277.00000	2,427,000	24.20	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	5.25	Put		0.00000	0,000	24.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,277.00000	3,427,000	25.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,473.00000	8,323,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		552.00000	689,000	18.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		25.00000	12,000	18.26	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,527.00000	1,677,000	22.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	22.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,527.00000	2,677,000	22.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	22.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,527.00000	3,677,000	29.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,523.00000	8,373,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	44.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,523.00000	6,373,000	44.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,477.00000	3,627,000	28.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,623.00000	8,473,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,623.00000	4,473,000	38.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		423.00000	550,000	17.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		46.00000	23,000	17.78	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	15/03/2010	Foreign Exchange Future	6.15	Call		1,378.00000	1,527,000	21.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		1.00000	0,000	21.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,377.00000	3,527,000	26.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	26.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,923.00000	8,773,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	45.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,923.00000	6,773,000	45.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,123.00000	8,973,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	45.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,123.00000	6,973,000	45.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		6.00000	11,000	21.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,129.00000	984,000	21.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,877.00000	2,027,000	24.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	24.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,877.00000	3,027,000	21.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	21.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,073.00000	8,923,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	45.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,073.00000	6,923,000	45.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		9,023.00000	8,873,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	45.17	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	15/03/2010	Foreign Exchange Future	14.55	Put		7,023.00000	6,873,000	45.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,823.00000	8,673,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	44.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,823.00000	6,673,000	44.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,873.00000	8,723,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	44.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,873.00000	6,723,000	44.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,773.00000	8,623,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	44.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,773.00000	6,623,000	44.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,228.00000	1,377,000	20.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		1.00000	0,000	20.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,227.00000	2,377,000	24.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	24.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,227.00000	3,377,000	24.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	24.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,673.00000	8,523,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	44.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,673.00000	6,523,000	44.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,573.00000	8,423,000	46.73	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	14.10	Call		0.00000	0,000	44.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,573.00000	6,423,000	44.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	40.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,073.00000	4,923,000	40.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,427.00000	3,577,000	27.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		22.00000	40,000	19.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		695.00000	563,000	19.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		382.00000	506,000	17.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		55.00000	29,000	17.62	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,328.00000	1,477,000	21.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		1.00000	0,000	21.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,327.00000	2,477,000	23.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	23.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,327.00000	3,477,000	26.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	26.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		14.00000	26,000	20.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		837.00000	699,000	20.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		272.00000	380,000	17.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		95.00000	53,000	17.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,178.00000	1,327,000	20.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		1.00000	0,000	20.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,177.00000	2,327,000	24.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	24.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,177.00000	3,327,000	23.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	23.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		931.00000	1,078,000	19.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		4.00000	1,000	19.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		1,927.00000	2,077,000	24.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	24.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		2,927.00000	3,077,000	21.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	21.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		208.00000	304,000	16.83	7,600.00	25	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		131.00000	77,000	16.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,079.00000	1,228,000	20.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		2.00000	1,000	20.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,077.00000	2,227,000	25.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	25.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,077.00000	3,227,000	21.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	21.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		12.00000	22,000	20.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		885.00000	745,000	20.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		239.00000	341,000	16.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		112.00000	64,000	16.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,127.00000	2,277,000	24.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	24.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,127.00000	3,277,000	22.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	22.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,029.00000	1,178,000	19.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		2.00000	1,000	19.85	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	15/03/2010	Foreign Exchange Future	5.50	Call		2,027.00000	2,177,000	25.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	25.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,027.00000	3,177,000	20.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	20.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	41.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,523.00000	5,373,000	41.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		980.00000	1,128,000	19.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		3.00000	1,000	19.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		1,977.00000	2,127,000	25.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	25.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		2,977.00000	3,127,000	20.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	20.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	38.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,673.00000	4,523,000	38.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		5.00000	9,000	21.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,178.00000	1,032,000	21.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		103.00000	164,000	17.51	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		276.00000	187,000	17.51	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		833.00000	979,000	19.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		6.00000	2,000	19.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,827.00000	1,977,000	24.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	24.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,827.00000	2,977,000	21.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	21.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		89.00000	144,000	17.72	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		312.00000	217,000	17.72	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		785.00000	930,000	19.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		8.00000	3,000	19.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,777.00000	1,927,000	24.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,777.00000	2,927,000	21.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	21.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2.00000	3,000	23.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,525.00000	1,376,000	23.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		508.00000	642,000	18.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		31.00000	15,000	18.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,478.00000	1,627,000	22.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		1.00000	0,000	22.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,477.00000	2,627,000	23.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	23.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		66.00000	110,000	18.14	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		389.00000	283,000	18.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		690.00000	832,000	18.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		13.00000	5,000	18.74	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,677.00000	1,827,000	23.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	23.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,677.00000	2,827,000	22.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	22.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3.00000	5,000	22.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,376.00000	1,228,000	22.55	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		643.00000	784,000	18.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		16.00000	7,000	18.58	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,627.00000	1,777,000	23.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	23.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		597.00000	736,000	18.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		20.00000	9,000	18.42	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,577.00000	1,727,000	22.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	22.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,577.00000	2,727,000	22.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	22.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,573.00000	5,423,000	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	38.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,573.00000	4,423,000	38.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		465.00000	595,000	17.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		38.00000	18,000	17.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,428.00000	1,577,000	22.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		1.00000	0,000	22.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,427.00000	2,577,000	23.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	23.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	37.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,473.00000	4,323,000	37.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		307.00000	420,000	17.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		80.00000	43,000	17.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	46.56	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	15.40	Put		7,873.00000	7,723,000	46.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,129.00000	1,277,000	20.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		2.00000	0,000	20.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,627.00000	2,777,000	22.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	22.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,127.00000	4,277,000	38.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	38.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,123.00000	7,973,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	40.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,123.00000	4,973,000	40.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		882.00000	1,029,000	19.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		5.00000	2,000	19.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,377.00000	2,527,000	23.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	23.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,877.00000	4,027,000	36.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	36.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		179.00000	268,000	16.67	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		152.00000	91,000	16.67	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1.00000	3,000	23.60	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,624.00000	1,476,000	23.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	38.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,723.00000	4,573,000	38.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		157.00000	239,000	16.88	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		180.00000	112,000	16.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		137.00000	211,000	17.09	0.00	0	238.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		210.00000	134,000	17.09	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		0.00000	1,000	25.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2,023.00000	1,874,000	25.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1.00000	1,000	24.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,924.00000	1,774,000	24.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		119.00000	187,000	17.30	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		242.00000	160,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		57.00000	96,000	18.35	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		430.00000	319,000	18.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	39.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,923.00000	4,773,000	39.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		36.00000	62,000	18.98	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		559.00000	435,000	18.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	40.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,173.00000	5,023,000	40.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		16.00000	30,000	20.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		789.00000	653,000	20.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	39.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,823.00000	4,673,000	39.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		0.00000	1,000	25.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,123.00000	1,974,000	25.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		49.00000	83,000	18.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		472.00000	356,000	18.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	39.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,873.00000	4,723,000	39.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		42.00000	72,000	18.77	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		515.00000	395,000	18.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		26.00000	47,000	19.40	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		649.00000	520,000	19.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	39.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,973.00000	4,823,000	39.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,573.00000	2,423,000	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	27.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,473.00000	2,323,000	27.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	27.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,373.00000	2,223,000	27.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		31.00000	54,000	19.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		604.00000	477,000	19.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	41.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,373.00000	5,223,000	41.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	28.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,673.00000	2,523,000	28.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		9.00000	16,000	20.87	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		982.00000	839,000	20.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	40.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,323.00000	5,173,000	40.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		10.00000	19,000	20.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		933.00000	792,000	20.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,423.00000	5,273,000	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		7.00000	14,000	21.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,030.00000	887,000	21.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	41.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,473.00000	5,323,000	41.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	29.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,873.00000	2,723,000	29.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	29.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,773.00000	2,623,000	29.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		6.00000	12,000	21.29	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,079.00000	935,000	21.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	42.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,623.00000	5,473,000	42.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		4.00000	8,000	21.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,227.00000	1,081,000	21.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	43.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,123.00000	5,973,000	43.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2.00000	4,000	22.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,475.00000	1,327,000	22.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	42.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,723.00000	5,573,000	42.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	30.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3,023.00000	2,873,000	30.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3.00000	6,000	22.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,326.00000	1,179,000	22.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	43.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,073.00000	5,923,000	43.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	42.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,823.00000	5,673,000	42.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	31.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,123.00000	2,973,000	31.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2.00000	4,000	22.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,425.00000	1,277,000	22.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	42.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,673.00000	5,523,000	42.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	30.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,973.00000	2,823,000	30.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		4.00000	7,000	22.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,277.00000	1,130,000	22.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	43.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,973.00000	5,823,000	43.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1.00000	2,000	24.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,774.00000	1,625,000	24.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1.00000	1,000	24.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,874.00000	1,724,000	24.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	43.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,273.00000	6,123,000	43.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		0.00000	1,000	25.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,073.00000	1,924,000	25.61	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	14.00	Call		0.00000	0,000	44.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,473.00000	6,323,000	44.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	37.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,373.00000	4,223,000	37.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		0.00000	1,000	26.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,273.00000	2,124,000	26.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	44.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,623.00000	6,473,000	44.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	37.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,523.00000	4,373,000	37.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	37.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,423.00000	4,273,000	37.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	44.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,373.00000	6,223,000	44.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	36.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,273.00000	4,123,000	36.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	36.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,173.00000	4,023,000	36.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		0.00000	1,000	26.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,173.00000	2,024,000	26.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	44.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,423.00000	6,273,000	44.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	37.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,323.00000	4,173,000	37.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	36.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,223.00000	4,073,000	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	36.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,123.00000	3,973,000	36.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	36.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		4,023.00000	3,873,000	36.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	42.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,773.00000	5,623,000	42.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	31.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,073.00000	2,923,000	31.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1.00000	3,000	23.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,574.00000	1,426,000	23.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	43.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,873.00000	5,723,000	43.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	32.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,373.00000	3,223,000	32.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	32.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,273.00000	3,123,000	32.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	31.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,173.00000	3,023,000	31.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1.00000	2,000	23.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,674.00000	1,525,000	23.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	43.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,923.00000	5,773,000	43.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	31.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,223.00000	3,073,000	31.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1.00000	2,000	24.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,724.00000	1,575,000	24.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	43.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		6,023.00000	5,873,000	43.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	35.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,923.00000	3,773,000	35.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	35.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,823.00000	3,673,000	35.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	34.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,723.00000	3,573,000	34.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	33.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,623.00000	3,473,000	33.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	33.42	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,523.00000	3,373,000	33.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	32.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,423.00000	3,273,000	32.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	32.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,323.00000	3,173,000	32.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1.00000	1,000	24.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,824.00000	1,674,000	24.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	43.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,173.00000	6,023,000	43.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,073.00000	3,923,000	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	35.85	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	15/03/2010	Foreign Exchange Future	11.50	Put		3,973.00000	3,823,000	35.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	35.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,873.00000	3,723,000	35.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	34.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,773.00000	3,623,000	34.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	34.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,673.00000	3,523,000	34.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	33.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,573.00000	3,423,000	33.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1.00000	1,000	25.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,974.00000	1,824,000	25.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	39.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		5,023.00000	4,873,000	39.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	30.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,923.00000	2,773,000	30.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	29.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,823.00000	2,673,000	29.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	29.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,723.00000	2,573,000	29.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	28.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,623.00000	2,473,000	28.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	28.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,523.00000	2,373,000	28.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	27.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,423.00000	2,273,000	27.49	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	9.75	Call		0.00000	1,000	26.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,223.00000	2,074,000	26.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	38.89	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,773.00000	4,623,000	38.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		0.00000	1,000	26.95	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,323.00000	2,174,000	26.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	35.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,913.00000	3,763,000	35.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	33.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,473.00000	3,323,000	33.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,073.00000	7,923,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		3,927.00000	4,077,000	37.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	37.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		8,023.00000	7,873,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		3,977.00000	4,127,000	37.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	37.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,173.00000	8,023,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,827.00000	3,977,000	35.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	35.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,273.00000	8,123,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		77.00000	126,000	17.93	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	7.80	Put		350.00000	249,000	17.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		737.00000	881,000	18.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		10.00000	4,000	18.89	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,727.00000	1,877,000	23.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	23.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,727.00000	2,877,000	22.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	22.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,727.00000	3,877,000	33.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	33.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,323.00000	8,173,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	44.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,323.00000	6,173,000	44.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,677.00000	3,827,000	32.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	32.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,373.00000	8,223,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,627.00000	3,777,000	31.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	31.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	46.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,923.00000	7,773,000	46.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,077.00000	4,227,000	38.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	38.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,973.00000	7,823,000	46.73	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		4,027.00000	4,177,000	38.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	38.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,223.00000	8,073,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	43.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,223.00000	6,073,000	43.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,777.00000	3,927,000	34.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,423.00000	8,273,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,577.00000	3,727,000	30.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.80940	7.65760		17.92	156,188.00	20	40,005.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		134.00000	175,000	20.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		876.00000	766,000	20.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,492.00000	8,341,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	31.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,492.00000	6,341,000	31.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,508.00000	3,659,000	28.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,542.00000	8,391,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	31.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,542.00000	6,391,000	31.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,458.00000	3,609,000	28.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	28.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,642.00000	8,491,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,942.00000	8,791,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,142.00000	8,991,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	32.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,142.00000	6,991,000	32.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		11.00000	14,000	27.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,153.00000	3,005,000	27.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,092.00000	8,941,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	32.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,092.00000	6,941,000	32.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		11.00000	15,000	27.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,103.00000	2,956,000	27.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,911.00000	2,062,000	21.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		3.00000	3,000	21.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,908.00000	3,060,000	27.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	1,000	27.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,042.00000	8,891,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	32.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,042.00000	6,891,000	32.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,842.00000	8,691,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,892.00000	8,741,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,792.00000	8,641,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,792.00000	6,641,000	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		433.00000	532,000	17.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		225.00000	173,000	17.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,224.00000	1,370,000	17.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		16.00000	11,000	17.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,210.00000	2,361,000	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		2.00000	2,000	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,208.00000	3,360,000	28.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	28.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,692.00000	8,541,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,692.00000	6,541,000	31.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,321.00000	1,468,000	18.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		13.00000	9,000	18.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,309.00000	2,460,000	23.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	23.71	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	4.35	Call		3,308.00000	3,459,000	28.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	28.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,592.00000	8,441,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		555.00000	668,000	17.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		147.00000	109,000	17.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,418.00000	1,566,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		10.00000	7,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,408.00000	3,559,000	28.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	28.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	31.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,642.00000	6,491,000	31.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	1,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,143.00000	4,992,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		151.00000	195,000	20.51	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		793.00000	686,000	20.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		523.00000	632,000	17.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		165.00000	123,000	17.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,370.00000	1,517,000	18.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		12.00000	8,000	18.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,359.00000	2,510,000	24.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	24.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,358.00000	3,509,000	28.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	28.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		127.00000	165,000	21.10	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	8.45	Put		919.00000	806,000	21.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		91.00000	120,000	22.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,183.00000	1,061,000	22.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,942.00000	6,791,000	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	32.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,892.00000	6,741,000	32.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		5.00000	7,000	28.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,897.00000	3,748,000	28.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,842.00000	6,691,000	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		96.00000	126,000	22.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,138.00000	1,017,000	22.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		988.00000	1,129,000	16.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		30.00000	20,000	16.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,961.00000	2,111,000	21.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		3.00000	2,000	21.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,958.00000	3,110,000	27.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	1,000	27.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		120.00000	156,000	21.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		962.00000	847,000	21.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		406.00000	501,000	17.73	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		248.00000	192,000	17.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,160.00000	2,311,000	22.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		2.00000	2,000	22.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,158.00000	3,310,000	28.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	28.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		1.00000	1,000	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,393.00000	5,242,000	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		3.00000	4,000	29.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,395.00000	4,245,000	29.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		8.00000	11,000	28.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,400.00000	3,252,000	28.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		113.00000	148,000	21.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,005.00000	889,000	21.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		380.00000	471,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		272.00000	212,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,128.00000	1,272,000	17.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		20.00000	13,000	17.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,110.00000	2,261,000	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		2.00000	2,000	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,108.00000	3,260,000	28.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	1,000	28.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		1.00000	1,000	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,443.00000	5,292,000	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		3.00000	4,000	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,445.00000	4,295,000	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		8.00000	11,000	28.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,450.00000	3,302,000	28.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		107.00000	140,000	21.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,049.00000	931,000	21.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,080.00000	1,224,000	16.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		22.00000	15,000	16.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,060.00000	2,211,000	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		2.00000	2,000	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,058.00000	3,210,000	28.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	1,000	28.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	1,000	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,493.00000	5,342,000	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		7.00000	10,000	28.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,499.00000	3,351,000	28.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		102.00000	133,000	21.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,094.00000	974,000	21.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,033.00000	1,175,000	16.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		25.00000	16,000	16.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,011.00000	2,161,000	21.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		3.00000	2,000	21.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,008.00000	3,160,000	27.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	1,000	27.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	1,000	30.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,643.00000	5,492,000	30.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		2.00000	3,000	29.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,644.00000	4,494,000	29.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		6.00000	9,000	28.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,648.00000	3,500,000	28.58	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	14/06/2010	Foreign Exchange Future	8.80	Call		87.00000	114,000	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,229.00000	1,105,000	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		275.00000	349,000	18.52	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		417.00000	340,000	18.52	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		900.00000	1,038,000	16.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		42.00000	29,000	16.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,862.00000	2,012,000	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		4.00000	3,000	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,858.00000	3,010,000	27.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	1,000	27.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		259.00000	329,000	18.72	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		451.00000	370,000	18.72	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		858.00000	993,000	16.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		50.00000	34,000	16.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,812.00000	1,962,000	20.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		4.00000	3,000	20.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,808.00000	2,960,000	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	1,000	30.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,743.00000	5,592,000	30.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		6.00000	8,000	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,748.00000	3,599,000	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		78.00000	103,000	22.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,320.00000	1,194,000	22.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		243.00000	310,000	18.91	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		485.00000	401,000	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		816.00000	949,000	16.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		58.00000	40,000	16.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,763.00000	1,913,000	20.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		5.00000	4,000	20.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,758.00000	2,910,000	26.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	26.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	1,000	30.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,842.00000	5,692,000	30.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		5.00000	7,000	28.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,847.00000	3,698,000	28.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	1,000	30.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,042.00000	5,892,000	30.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		1.00000	2,000	29.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,043.00000	4,893,000	29.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		4.00000	6,000	29.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,046.00000	3,897,000	29.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		12.00000	16,000	27.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,054.00000	2,907,000	27.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	1,000	30.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,992.00000	5,842,000	30.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	2,000	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,993.00000	4,843,000	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		4.00000	6,000	29.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,996.00000	3,847,000	29.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		624.00000	743,000	17.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		116.00000	84,000	17.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,516.00000	1,665,000	19.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		8.00000	6,000	19.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,509.00000	2,660,000	24.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	24.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	1,000	30.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,942.00000	5,792,000	30.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		5.00000	6,000	29.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,947.00000	3,797,000	29.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		13.00000	18,000	27.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,955.00000	2,809,000	27.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		64.00000	85,000	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,506.00000	1,376,000	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		191.00000	246,000	19.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		633.00000	537,000	19.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		660.00000	782,000	17.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		102.00000	73,000	17.21	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,565.00000	1,714,000	19.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		7.00000	5,000	19.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,559.00000	2,710,000	25.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	25.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	1,000	30.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,792.00000	5,642,000	30.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		5.00000	7,000	28.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,797.00000	3,648,000	28.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		229.00000	292,000	19.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		521.00000	433,000	19.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		776.00000	906,000	17.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		68.00000	47,000	17.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,713.00000	1,863,000	20.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		5.00000	4,000	20.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,708.00000	2,860,000	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	1,000	30.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,693.00000	5,542,000	30.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		2.00000	3,000	29.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,694.00000	4,544,000	29.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		6.00000	8,000	28.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,698.00000	3,549,000	28.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		74.00000	98,000	23.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,366.00000	1,239,000	23.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		82.00000	108,000	22.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,274.00000	1,149,000	22.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		1.00000	1,000	30.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,343.00000	5,192,000	30.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		3.00000	4,000	29.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,345.00000	4,195,000	29.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		71.00000	93,000	23.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,413.00000	1,284,000	23.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		736.00000	864,000	17.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		78.00000	55,000	17.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,664.00000	1,813,000	20.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		6.00000	4,000	20.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	1,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,543.00000	5,392,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		7.00000	10,000	28.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,549.00000	3,401,000	28.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		58.00000	77,000	24.09	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,600.00000	1,468,000	24.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		589.00000	705,000	17.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		131.00000	96,000	17.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,467.00000	1,615,000	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		9.00000	6,000	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,459.00000	2,610,000	24.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	24.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		3.00000	5,000	29.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,195.00000	4,046,000	29.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		56.00000	74,000	24.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,648.00000	1,515,000	24.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		67.00000	89,000	23.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,459.00000	1,330,000	23.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		492.00000	598,000	17.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		184.00000	139,000	17.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	33.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,842.00000	7,691,000	33.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	31.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,342.00000	6,191,000	31.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		2.00000	2,000	29.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,844.00000	4,693,000	29.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		9.00000	12,000	28.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,351.00000	3,203,000	28.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,176.00000	1,321,000	17.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		18.00000	12,000	17.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,658.00000	2,810,000	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,158.00000	4,309,000	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,092.00000	7,941,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	31.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,592.00000	6,441,000	31.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		7.00000	9,000	28.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,599.00000	3,450,000	28.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		160.00000	207,000	20.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		752.00000	648,000	20.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		944.00000	1,083,000	16.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		36.00000	24,000	16.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,409.00000	2,560,000	24.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	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	3.75	Call		3,908.00000	4,059,000	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		53.00000	70,000	24.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,695.00000	1,561,000	24.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		355.00000	443,000	17.85	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		297.00000	234,000	17.85	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		2.00000	3,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,594.00000	4,444,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		3.00000	4,000	29.32	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,245.00000	4,095,000	29.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		61.00000	81,000	23.89	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,553.00000	1,422,000	23.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		51.00000	67,000	24.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,743.00000	1,608,000	24.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		331.00000	415,000	17.92	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		323.00000	256,000	17.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		2.00000	3,000	29.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,544.00000	4,394,000	29.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		41.00000	55,000	25.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,983.00000	1,846,000	25.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		45.00000	59,000	25.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,887.00000	1,750,000	25.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		312.00000	392,000	18.12	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		354.00000	283,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		40.00000	52,000	25.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,032.00000	1,893,000	25.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		43.00000	57,000	25.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,935.00000	1,798,000	25.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		47.00000	62,000	25.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,839.00000	1,703,000	25.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		293.00000	370,000	18.32	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		385.00000	311,000	18.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	2,000	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,893.00000	4,743,000	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		180.00000	232,000	19.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		672.00000	573,000	19.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		1.00000	2,000	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,093.00000	4,943,000	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		13.00000	17,000	27.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,005.00000	2,858,000	27.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		14.00000	19,000	27.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,906.00000	2,760,000	27.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		16.00000	21,000	27.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,808.00000	2,662,000	27.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		142.00000	185,000	20.71	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		834.00000	726,000	20.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	2,000	29.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,943.00000	4,793,000	29.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		15.00000	20,000	27.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,857.00000	2,711,000	27.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		17.00000	22,000	27.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,759.00000	2,613,000	27.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		169.00000	219,000	20.11	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		711.00000	610,000	20.11	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		2.00000	2,000	29.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,794.00000	4,643,000	29.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		18.00000	24,000	27.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,710.00000	2,565,000	27.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		20.00000	26,000	26.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,612.00000	2,467,000	26.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		22.00000	30,000	26.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,514.00000	2,371,000	26.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		25.00000	33,000	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,417.00000	2,274,000	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		28.00000	37,000	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,320.00000	2,178,000	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		31.00000	42,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,223.00000	2,083,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		35.00000	47,000	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,127.00000	1,988,000	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		203.00000	260,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		595.00000	501,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		2.00000	3,000	29.48	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,494.00000	4,344,000	29.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		49.00000	64,000	24.89	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		1,791.00000	1,655,000	24.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		2.00000	2,000	29.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,744.00000	4,593,000	29.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		19.00000	25,000	26.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,661.00000	2,516,000	26.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		21.00000	28,000	26.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,563.00000	2,419,000	26.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		23.00000	31,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,465.00000	2,322,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		30.00000	39,000	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,272.00000	2,130,000	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		33.00000	44,000	26.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,175.00000	2,035,000	26.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		37.00000	49,000	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,079.00000	1,940,000	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		215.00000	276,000	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		557.00000	467,000	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		26.00000	35,000	26.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,368.00000	2,226,000	26.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,042.00000	7,891,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,958.00000	4,109,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	1,000	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,092.00000	5,942,000	30.63	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	11.75	Call		4.00000	5,000	29.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,096.00000	3,946,000	29.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,142.00000	7,991,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	30.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,142.00000	5,991,000	30.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		4.00000	5,000	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,146.00000	3,996,000	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,858.00000	4,009,000	29.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,292.00000	8,141,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	31.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,292.00000	6,141,000	31.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		3.00000	4,000	29.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,295.00000	4,145,000	29.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,708.00000	3,859,000	29.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,192.00000	8,041,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	30.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,192.00000	6,041,000	30.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,808.00000	3,959,000	29.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	34.11	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	14/06/2010	Foreign Exchange Future	17.50	Put		9,842.00000	9,691,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,242.00000	8,091,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	30.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,242.00000	6,091,000	30.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,758.00000	3,909,000	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,342.00000	8,191,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,658.00000	3,809,000	29.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,392.00000	8,241,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	31.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,392.00000	6,241,000	31.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		698.00000	823,000	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		90.00000	64,000	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,615.00000	1,764,000	19.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		7.00000	5,000	19.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,609.00000	2,760,000	25.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	25.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,608.00000	3,759,000	29.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	34.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,942.00000	7,791,000	34.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,058.00000	4,209,000	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,992.00000	7,841,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,008.00000	4,159,000	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,442.00000	8,291,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	31.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,442.00000	6,291,000	31.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,558.00000	3,709,000	29.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.94130	7.78700		18.39	1,564,436.10	197	6,788.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,064.00000	7,910,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		8.00000	10,000	31.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,071.00000	5,919,000	31.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		30.00000	37,000	29.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,093.00000	3,946,000	29.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		94.00000	115,000	24.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,157.00000	2,024,000	24.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,020.00000	1,153,000	16.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		83.00000	62,000	16.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,947.00000	2,098,000	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		10.00000	7,000	19.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,939.00000	3,093,000	24.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		2.00000	2,000	24.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,937.00000	4,092,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,014.00000	7,860,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		9.00000	11,000	31.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,022.00000	5,870,000	31.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		31.00000	38,000	29.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,044.00000	3,897,000	29.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		97.00000	119,000	24.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,110.00000	1,978,000	24.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		439.00000	523,000	18.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		452.00000	382,000	18.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,060.00000	1,195,000	16.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		73.00000	54,000	16.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,996.00000	2,148,000	19.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		9.00000	7,000	19.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,989.00000	3,143,000	24.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		2.00000	2,000	24.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,987.00000	4,142,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	1,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		420.00000	501,000	18.55	50,100.00	100	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		483.00000	410,000	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	30.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,114.00000	7,960,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		8.00000	10,000	31.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,121.00000	5,969,000	31.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		29.00000	36,000	29.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,142.00000	3,995,000	29.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		91.00000	111,000	25.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,204.00000	2,070,000	25.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		402.00000	481,000	18.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		515.00000	440,000	18.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		980.00000	1,112,000	16.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		93.00000	71,000	16.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,898.00000	2,049,000	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		11.00000	8,000	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,889.00000	3,043,000	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		2.00000	2,000	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,887.00000	4,042,000	29.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	29.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,164.00000	8,010,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		8.00000	9,000	31.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,171.00000	6,018,000	31.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		28.00000	34,000	29.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,191.00000	4,043,000	29.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		88.00000	108,000	25.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,251.00000	2,117,000	25.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		385.00000	461,000	18.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		548.00000	470,000	18.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		942.00000	1,071,000	16.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		105.00000	80,000	16.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,850.00000	2,000,000	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		13.00000	9,000	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,840.00000	2,993,000	23.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		3.00000	2,000	23.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,838.00000	3,992,000	29.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	29.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,264.00000	8,110,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		7.00000	9,000	31.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,270.00000	6,118,000	31.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		26.00000	32,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,289.00000	4,141,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		82.00000	101,000	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,345.00000	2,210,000	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		353.00000	424,000	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		616.00000	533,000	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		868.00000	992,000	17.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		131.00000	101,000	17.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,753.00000	1,903,000	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		16.00000	12,000	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,740.00000	2,893,000	23.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		3.00000	2,000	23.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,738.00000	3,892,000	28.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	28.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,314.00000	8,160,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		6.00000	8,000	31.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,319.00000	6,167,000	31.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		25.00000	31,000	29.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,338.00000	4,190,000	29.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		79.00000	98,000	25.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,392.00000	2,257,000	25.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		338.00000	406,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		651.00000	565,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		832.00000	954,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		145.00000	113,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,705.00000	1,854,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		18.00000	13,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,690.00000	2,844,000	22.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		3.00000	3,000	22.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,688.00000	3,842,000	28.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	28.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,364.00000	8,210,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		6.00000	8,000	31.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,369.00000	6,217,000	31.36	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	13/09/2010	Foreign Exchange Future	12.15	Call		24.00000	30,000	29.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,387.00000	4,239,000	29.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		77.00000	94,000	25.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,440.00000	2,303,000	25.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		323.00000	390,000	19.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		686.00000	599,000	19.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		798.00000	917,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		161.00000	126,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,657.00000	1,806,000	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		20.00000	15,000	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,640.00000	2,794,000	22.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		3.00000	3,000	22.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,638.00000	3,792,000	28.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	28.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,514.00000	8,360,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		5.00000	7,000	31.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,518.00000	6,366,000	31.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		22.00000	27,000	30.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,535.00000	4,386,000	30.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		70.00000	86,000	26.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,583.00000	2,445,000	26.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		700.00000	812,000	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		213.00000	171,000	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,515.00000	1,661,000	17.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		28.00000	20,000	17.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,491.00000	2,644,000	21.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		4.00000	3,000	21.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,488.00000	3,642,000	27.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	27.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,464.00000	8,310,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		5.00000	7,000	31.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,468.00000	6,316,000	31.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		23.00000	28,000	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,486.00000	4,337,000	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		72.00000	88,000	25.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,535.00000	2,397,000	25.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		297.00000	359,000	19.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		760.00000	668,000	19.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		731.00000	846,000	17.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		194.00000	155,000	17.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,562.00000	1,709,000	18.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		25.00000	18,000	18.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,541.00000	2,694,000	21.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		4.00000	3,000	21.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,538.00000	3,692,000	27.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	27.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,614.00000	8,460,000	30.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		5.00000	6,000	31.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,618.00000	6,465,000	31.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		21.00000	26,000	30.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,634.00000	4,485,000	30.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		65.00000	80,000	26.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,678.00000	2,539,000	26.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		262.00000	318,000	20.32	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		875.00000	777,000	20.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		640.00000	746,000	17.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		253.00000	205,000	17.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,421.00000	1,566,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		34.00000	25,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,392.00000	2,545,000	21.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		5.00000	4,000	21.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,388.00000	3,542,000	26.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	26.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		285.00000	344,000	20.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		798.00000	703,000	20.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,914.00000	7,760,000	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		9.00000	12,000	31.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,922.00000	5,771,000	31.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		32.00000	40,000	29.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,945.00000	3,799,000	29.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		103.00000	127,000	24.52	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	13/09/2010	Foreign Exchange Future	9.70	Put		2,016.00000	1,886,000	24.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		483.00000	573,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		396.00000	332,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,148.00000	1,286,000	16.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		61.00000	45,000	16.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,095.00000	2,247,000	19.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		8.00000	6,000	19.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,089.00000	3,243,000	24.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		2.00000	2,000	24.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,087.00000	4,241,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	30.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,964.00000	7,810,000	30.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		9.00000	11,000	31.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,972.00000	5,820,000	31.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		32.00000	39,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,995.00000	3,848,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		100.00000	123,000	24.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,063.00000	1,932,000	24.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		461.00000	548,000	18.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		424.00000	357,000	18.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,104.00000	1,241,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		67.00000	50,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,045.00000	2,197,000	19.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		8.00000	6,000	19.40	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	13/09/2010	Foreign Exchange Future	4.75	Call		3,039.00000	3,193,000	24.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		2.00000	2,000	24.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,037.00000	4,192,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	1,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,214.00000	8,060,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		7.00000	9,000	31.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,220.00000	6,068,000	31.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		27.00000	33,000	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,240.00000	4,092,000	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		85.00000	104,000	25.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,298.00000	2,163,000	25.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		368.00000	442,000	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		581.00000	501,000	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		904.00000	1,031,000	17.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		117.00000	90,000	17.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,801.00000	1,951,000	18.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		14.00000	10,000	18.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,790.00000	2,943,000	23.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		3.00000	2,000	23.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,788.00000	3,942,000	28.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	28.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,414.00000	8,260,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		6.00000	7,000	31.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,419.00000	6,266,000	31.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		24.00000	29,000	29.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,437.00000	4,288,000	29.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		74.00000	91,000	25.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,487.00000	2,350,000	25.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		310.00000	374,000	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		723.00000	633,000	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		764.00000	881,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		177.00000	140,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,609.00000	1,757,000	18.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		22.00000	16,000	18.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,591.00000	2,744,000	22.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		4.00000	3,000	22.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,588.00000	3,742,000	27.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	27.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,564.00000	8,410,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		5.00000	6,000	31.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,568.00000	6,415,000	31.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		21.00000	26,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,584.00000	4,435,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		67.00000	83,000	26.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,630.00000	2,492,000	26.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		273.00000	331,000	20.16	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		836.00000	740,000	20.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		669.00000	778,000	17.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		232.00000	187,000	17.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,468.00000	1,613,000	17.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		31.00000	22,000	17.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,442.00000	2,595,000	21.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		5.00000	4,000	21.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,438.00000	3,592,000	26.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	26.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		133.00000	163,000	23.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,646.00000	1,522,000	23.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		147.00000	181,000	22.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,510.00000	1,390,000	22.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		995.00000	891,000	20.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		232.00000	282,000	20.81	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,119.00000	1,010,000	21.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		206.00000	251,000	21.29	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		153.00000	187,000	22.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,466.00000	1,346,000	22.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		164.00000	201,000	22.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,377.00000	1,260,000	22.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			8.07270	7.91520		18.47	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		13.00000	16,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,048.00000	7,893,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		30.00000	36,000	31.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,065.00000	5,913,000	31.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		64.00000	77,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,099.00000	3,954,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		157.00000	186,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,192.00000	2,063,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		527.00000	613,000	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		562.00000	490,000	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,095.00000	1,226,000	16.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		130.00000	103,000	16.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,983.00000	2,136,000	17.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		18.00000	13,000	17.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,971.00000	3,127,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		6.00000	4,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,966.00000	4,124,000	27.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	27.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		349.00000	411,000	20.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		984.00000	888,000	20.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		13.00000	15,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,098.00000	7,942,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		29.00000	35,000	31.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,114.00000	5,962,000	31.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		63.00000	75,000	28.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,148.00000	4,002,000	28.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		153.00000	181,000	24.22	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,238.00000	2,108,000	24.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,058.00000	1,187,000	16.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		143.00000	114,000	16.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,935.00000	2,087,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		20.00000	14,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,921.00000	3,077,000	22.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		6.00000	4,000	22.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,916.00000	4,074,000	26.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	26.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		12.00000	15,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,147.00000	7,992,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		28.00000	34,000	31.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,163.00000	6,011,000	31.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		62.00000	73,000	28.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,197.00000	4,050,000	28.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		149.00000	177,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,284.00000	2,154,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		491.00000	572,000	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		626.00000	549,000	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,022.00000	1,149,000	16.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		157.00000	126,000	16.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,888.00000	2,039,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		23.00000	16,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,872.00000	3,028,000	22.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		7.00000	5,000	22.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,867.00000	4,024,000	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		2.00000	1,000	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	13/12/2010	Foreign Exchange Future	16.10	Call		12.00000	14,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,197.00000	8,041,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		28.00000	33,000	31.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,213.00000	6,060,000	31.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		60.00000	72,000	28.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,245.00000	4,099,000	28.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		145.00000	172,000	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,330.00000	2,199,000	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		474.00000	553,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		659.00000	580,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		987.00000	1,112,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		172.00000	139,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,840.00000	1,991,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		25.00000	18,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,822.00000	2,978,000	21.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		7.00000	5,000	21.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,817.00000	3,974,000	26.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		2.00000	1,000	26.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		509.00000	592,000	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		594.00000	519,000	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		12.00000	14,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,247.00000	8,091,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		27.00000	33,000	31.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,262.00000	6,110,000	31.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		59.00000	70,000	28.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,294.00000	4,147,000	28.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		141.00000	168,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,376.00000	2,245,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		458.00000	535,000	19.16	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		693.00000	612,000	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		953.00000	1,076,000	17.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		188.00000	153,000	17.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,793.00000	1,944,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		28.00000	21,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,772.00000	2,928,000	21.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		7.00000	5,000	21.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,767.00000	3,924,000	26.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		2.00000	1,000	26.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		11.00000	14,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,296.00000	8,141,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		27.00000	32,000	31.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,312.00000	6,159,000	31.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		58.00000	69,000	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,343.00000	4,196,000	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		137.00000	163,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,422.00000	2,290,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		442.00000	517,000	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		727.00000	644,000	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		920.00000	1,041,000	17.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		205.00000	168,000	17.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,746.00000	1,896,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		31.00000	23,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,723.00000	2,878,000	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		8.00000	5,000	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,717.00000	3,874,000	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		2.00000	1,000	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		11.00000	13,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,346.00000	8,190,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		26.00000	31,000	31.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,361.00000	6,208,000	31.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		56.00000	67,000	28.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,391.00000	4,244,000	28.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		134.00000	159,000	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,469.00000	2,336,000	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		427.00000	500,000	19.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		762.00000	677,000	19.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		888.00000	1,006,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		223.00000	183,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,700.00000	1,849,000	17.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		35.00000	26,000	17.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,673.00000	2,829,000	21.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		8.00000	6,000	21.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,667.00000	3,824,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		2.00000	1,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		10.00000	12,000	33.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,545.00000	8,389,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		24.00000	29,000	31.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,559.00000	6,406,000	31.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		52.00000	62,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,587.00000	4,439,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		121.00000	144,000	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,656.00000	2,521,000	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		373.00000	438,000	19.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		908.00000	815,000	19.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		767.00000	876,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		302.00000	253,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,517.00000	1,663,000	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		52.00000	40,000	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,475.00000	2,630,000	20.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		10.00000	7,000	20.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,468.00000	3,625,000	24.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		3.00000	2,000	24.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		10.00000	12,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,495.00000	8,339,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		24.00000	29,000	31.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,509.00000	6,356,000	31.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		53.00000	63,000	29.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,538.00000	4,390,000	29.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		124.00000	148,000	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,609.00000	2,475,000	25.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		386.00000	453,000	19.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		871.00000	780,000	19.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		796.00000	907,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		281.00000	234,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,563.00000	1,709,000	17.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		48.00000	36,000	17.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,525.00000	2,680,000	20.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		10.00000	7,000	20.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,518.00000	3,675,000	25.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		3.00000	2,000	25.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		338.00000	398,000	20.40	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,023.00000	925,000	20.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		10.00000	11,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,595.00000	8,438,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		23.00000	28,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,608.00000	6,455,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		51.00000	61,000	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,636.00000	4,488,000	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		118.00000	140,000	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,703.00000	2,567,000	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		361.00000	424,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		946.00000	851,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		740.00000	846,000	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		325.00000	273,000	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,473.00000	1,617,000	17.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		58.00000	44,000	17.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,426.00000	2,581,000	19.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		11.00000	8,000	19.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,418.00000	3,575,000	24.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		3.00000	2,000	24.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		413.00000	484,000	19.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		798.00000	711,000	19.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		14.00000	16,000	33.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,949.00000	7,793,000	33.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		31.00000	37,000	31.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,966.00000	5,814,000	31.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		67.00000	80,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,002.00000	3,857,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		165.00000	196,000	23.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,100.00000	1,973,000	23.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		568.00000	658,000	18.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		503.00000	435,000	18.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,173.00000	1,308,000	16.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		108.00000	85,000	16.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,080.00000	2,234,000	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		15.00000	11,000	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,070.00000	3,227,000	23.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		5.00000	4,000	23.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,066.00000	4,223,000	27.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	27.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		13.00000	16,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,998.00000	7,843,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		30.00000	36,000	31.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,015.00000	5,863,000	31.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		66.00000	78,000	28.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,051.00000	3,905,000	28.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		161.00000	191,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,146.00000	2,018,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		547.00000	634,000	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		532.00000	461,000	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,132.00000	1,266,000	16.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		117.00000	93,000	16.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,031.00000	2,184,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		16.00000	11,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,021.00000	3,177,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		6.00000	4,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,016.00000	4,174,000	27.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	27.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		11.00000	13,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,396.00000	8,240,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		25.00000	30,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,410.00000	6,257,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		55.00000	66,000	28.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,440.00000	4,293,000	28.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		130.00000	155,000	24.87	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	13/12/2010	Foreign Exchange Future	10.30	Put		2,515.00000	2,382,000	24.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		856.00000	972,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		241.00000	199,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,654.00000	1,802,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		39.00000	29,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,624.00000	2,779,000	20.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		9.00000	6,000	20.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,617.00000	3,774,000	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		2.00000	1,000	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		10.00000	12,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,445.00000	8,289,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		25.00000	30,000	31.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,460.00000	6,307,000	31.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		54.00000	64,000	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,489.00000	4,341,000	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		127.00000	151,000	24.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,562.00000	2,428,000	24.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		399.00000	468,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		834.00000	745,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		826.00000	939,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		261.00000	216,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,608.00000	1,755,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		43.00000	32,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,574.00000	2,729,000	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		9.00000	6,000	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	13/12/2010	Foreign Exchange Future	4.35	Call		3,568.00000	3,725,000	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		3.00000	2,000	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		19.00000	22,000	32.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,154.00000	6,999,000	32.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		41.00000	49,000	30.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,176.00000	5,026,000	30.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		92.00000	109,000	26.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,227.00000	3,086,000	26.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		255.00000	302,000	21.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,390.00000	1,279,000	21.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,865.00000	5,023,000	27.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,433.00000	1,320,000	21.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		248.00000	293,000	21.79	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		198.00000	234,000	22.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,783.00000	1,661,000	22.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		234.00000	277,000	22.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,519.00000	1,404,000	22.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.12550	12.01310		14.23	2,061,335.00	170	12,099.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,987.00000	9,875,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,987.00000	7,875,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	35.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,987.00000	5,875,000	35.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	27.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,987.00000	3,875,000	27.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		6.00000	8,000	22.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,993.00000	1,883,000	22.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		33.00000	44,000	18.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,020.00000	919,000	18.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		232.00000	292,000	14.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		219.00000	167,000	14.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,023.00000	1,131,000	15.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		10.00000	6,000	15.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,014.00000	2,126,000	21.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		1.00000	1,000	21.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		10,137.00000	10,025,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		8,137.00000	8,025,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	36.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		6,137.00000	6,025,000	36.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	27.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,137.00000	4,025,000	27.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		5.00000	6,000	22.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,142.00000	2,031,000	22.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		25.00000	33,000	18.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,162.00000	1,058,000	18.71	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	15/03/2010	Foreign Exchange Future	12.15	Call		174.00000	222,000	14.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		311.00000	247,000	14.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		880.00000	986,000	15.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		17.00000	11,000	15.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,865.00000	1,976,000	20.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2.00000	1,000	20.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		10,087.00000	9,975,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,087.00000	7,975,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	35.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,087.00000	5,975,000	35.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	27.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,087.00000	3,975,000	27.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		5.00000	7,000	22.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,092.00000	1,982,000	22.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		27.00000	36,000	18.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,114.00000	1,011,000	18.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		192.00000	244,000	14.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		279.00000	219,000	14.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		927.00000	1,034,000	15.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		14.00000	9,000	15.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,914.00000	2,026,000	20.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		1.00000	1,000	20.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,863.00000	2,976,000	23.94	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	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	1,000	23.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,487.00000	9,375,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	38.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,487.00000	7,375,000	38.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,337.00000	9,225,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	38.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,337.00000	7,225,000	38.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	32.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,337.00000	5,225,000	32.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		1.00000	1,000	25.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,338.00000	3,226,000	25.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		17.00000	23,000	19.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,354.00000	1,248,000	19.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		118.00000	153,000	15.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		455.00000	378,000	15.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		699.00000	798,000	14.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		36.00000	23,000	14.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,665.00000	1,777,000	19.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2.00000	2,000	19.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,663.00000	2,776,000	23.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	1,000	23.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,187.00000	9,075,000	39.89	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	19.20	Call		0.00000	0,000	38.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,187.00000	7,075,000	38.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	32.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,187.00000	5,075,000	32.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		1.00000	1,000	25.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,188.00000	3,076,000	25.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		23.00000	30,000	18.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,210.00000	1,105,000	18.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		158.00000	203,000	15.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		345.00000	278,000	15.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		834.00000	938,000	15.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		21.00000	13,000	15.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,815.00000	1,926,000	20.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2.00000	1,000	20.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,813.00000	2,926,000	23.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	1,000	23.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,237.00000	9,125,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	38.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,237.00000	7,125,000	38.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	32.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,237.00000	5,125,000	32.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		1.00000	1,000	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,238.00000	3,126,000	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		21.00000	28,000	19.10	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	15/03/2010	Foreign Exchange Future	13.25	Put		1,258.00000	1,153,000	19.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		143.00000	184,000	15.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		380.00000	309,000	15.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		788.00000	891,000	14.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		25.00000	16,000	14.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,765.00000	1,877,000	19.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2.00000	2,000	19.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,763.00000	2,876,000	23.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	1,000	23.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,387.00000	9,275,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	38.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,387.00000	7,275,000	38.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	33.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,387.00000	5,275,000	33.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		1.00000	1,000	25.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,388.00000	3,276,000	25.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		16.00000	21,000	19.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,403.00000	1,296,000	19.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		106.00000	139,000	15.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		493.00000	414,000	15.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		655.00000	753,000	14.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		42.00000	28,000	14.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,616.00000	1,727,000	18.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		3.00000	2,000	18.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,613.00000	2,726,000	23.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	1,000	23.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,637.00000	9,525,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	39.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,637.00000	7,525,000	39.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,787.00000	9,675,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,787.00000	7,675,000	39.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		10,037.00000	9,925,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,037.00000	7,925,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	35.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,037.00000	5,925,000	35.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	27.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,037.00000	3,925,000	27.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		30.00000	40,000	18.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,067.00000	965,000	18.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		211.00000	267,000	14.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		248.00000	192,000	14.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		975.00000	1,082,000	15.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		12.00000	7,000	15.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,964.00000	2,076,000	20.94	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	15/03/2010	Foreign Exchange Future	10.05	Put		1.00000	1,000	20.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,937.00000	9,825,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,937.00000	7,825,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,887.00000	9,775,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	39.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,887.00000	7,775,000	39.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,837.00000	9,725,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	39.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,837.00000	7,725,000	39.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,737.00000	9,625,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	39.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,737.00000	7,625,000	39.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,587.00000	9,475,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	39.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,587.00000	7,475,000	39.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,537.00000	9,425,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	38.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,537.00000	7,425,000	38.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,437.00000	9,325,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	38.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,437.00000	7,325,000	38.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	33.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,437.00000	5,325,000	33.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		1.00000	1,000	25.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,438.00000	3,326,000	25.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		15.00000	19,000	19.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,452.00000	1,344,000	19.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		96.00000	126,000	15.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		533.00000	451,000	15.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		613.00000	708,000	14.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		50.00000	33,000	14.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,566.00000	1,677,000	18.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		3.00000	2,000	18.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,563.00000	2,676,000	22.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	1,000	22.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,287.00000	9,175,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	38.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,287.00000	7,175,000	38.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	32.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,287.00000	5,175,000	32.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	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	15/03/2010	Foreign Exchange Future	16.30	Put		4,287.00000	4,175,000	28.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		1.00000	1,000	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,288.00000	3,176,000	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		4.00000	5,000	22.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,291.00000	2,180,000	22.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		19.00000	25,000	19.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,306.00000	1,200,000	19.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		130.00000	168,000	15.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		417.00000	343,000	15.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		743.00000	845,000	14.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		30.00000	20,000	14.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,715.00000	1,827,000	19.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2.00000	2,000	19.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,713.00000	2,826,000	23.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	1,000	23.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		6.00000	7,000	22.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,043.00000	1,932,000	22.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	35.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,887.00000	5,775,000	35.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	31.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,887.00000	4,775,000	31.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,887.00000	3,775,000	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		1.00000	2,000	24.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,888.00000	2,777,000	24.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		7.00000	9,000	21.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,894.00000	1,784,000	21.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		40.00000	53,000	17.73	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		927.00000	828,000	17.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		287.00000	355,000	14.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		174.00000	130,000	14.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,121.00000	1,230,000	15.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		8.00000	5,000	15.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,114.00000	2,226,000	21.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		1.00000	1,000	21.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	34.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,637.00000	5,525,000	34.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	30.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,637.00000	4,525,000	30.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	1,000	26.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,637.00000	3,526,000	26.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		2.00000	3,000	23.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,639.00000	2,528,000	23.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		10.00000	14,000	20.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,647.00000	1,539,000	20.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		65.00000	86,000	16.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		702.00000	611,000	16.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		454.00000	539,000	14.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		91.00000	64,000	14.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,367.00000	1,478,000	17.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		4.00000	3,000	17.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,363.00000	2,476,000	22.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		0.00000	1,000	22.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	34.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,737.00000	5,625,000	34.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	30.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,737.00000	4,625,000	30.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	26.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,737.00000	3,625,000	26.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		2.00000	2,000	24.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,739.00000	2,627,000	24.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		9.00000	12,000	21.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,746.00000	1,637,000	21.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		53.00000	71,000	17.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		790.00000	696,000	17.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		383.00000	461,000	14.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		120.00000	86,000	14.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,268.00000	1,379,000	16.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		5.00000	4,000	16.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,264.00000	2,376,000	22.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		1.00000	1,000	22.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	33.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,537.00000	5,425,000	33.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	29.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,537.00000	4,425,000	29.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	1,000	26.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,537.00000	3,426,000	26.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		2.00000	3,000	23.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,539.00000	2,428,000	23.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		12.00000	16,000	20.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,549.00000	1,441,000	20.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		79.00000	104,000	16.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		616.00000	529,000	16.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		531.00000	622,000	14.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		68.00000	47,000	14.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,466.00000	1,577,000	17.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3.00000	2,000	17.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,463.00000	2,576,000	22.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	1,000	22.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	35.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,837.00000	5,725,000	35.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	30.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,837.00000	4,725,000	30.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	26.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,837.00000	3,725,000	26.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		1.00000	2,000	24.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,838.00000	2,727,000	24.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		8.00000	10,000	21.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,845.00000	1,735,000	21.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		44.00000	58,000	17.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		881.00000	783,000	17.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		317.00000	389,000	14.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		154.00000	114,000	14.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,170.00000	1,279,000	16.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		7.00000	4,000	16.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,164.00000	2,276,000	21.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		1.00000	1,000	21.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	35.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,937.00000	5,825,000	35.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	31.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,937.00000	4,825,000	31.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	27.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,937.00000	3,825,000	27.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		1.00000	2,000	24.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,938.00000	2,827,000	24.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		7.00000	9,000	21.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,944.00000	1,834,000	21.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		36.00000	48,000	17.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		973.00000	873,000	17.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		259.00000	323,000	14.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		196.00000	148,000	14.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,072.00000	1,180,000	15.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		9.00000	5,000	15.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,064.00000	2,176,000	21.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		1.00000	1,000	21.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	34.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,787.00000	5,675,000	34.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,787.00000	4,675,000	30.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	26.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,787.00000	3,675,000	26.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		2.00000	2,000	24.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,789.00000	2,677,000	24.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		8.00000	11,000	21.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,795.00000	1,686,000	21.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		48.00000	64,000	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		835.00000	739,000	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		349.00000	424,000	14.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		136.00000	99,000	14.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,219.00000	1,329,000	16.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		6.00000	4,000	16.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,214.00000	2,326,000	21.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		1.00000	1,000	21.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	34.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,687.00000	5,575,000	34.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	30.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,687.00000	4,575,000	30.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	26.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,687.00000	3,575,000	26.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		2.00000	2,000	23.88	0.00	0	11,630.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,689.00000	2,577,000	23.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		10.00000	13,000	20.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,697.00000	1,588,000	20.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		59.00000	78,000	16.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		746.00000	653,000	16.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		418.00000	499,000	14.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		105.00000	74,000	14.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,318.00000	1,428,000	17.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		5.00000	3,000	17.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,314.00000	2,426,000	22.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		1.00000	1,000	22.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,587.00000	5,475,000	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	29.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,587.00000	4,475,000	29.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	1,000	26.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,587.00000	3,476,000	26.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		2.00000	3,000	23.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,589.00000	2,478,000	23.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		11.00000	15,000	20.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,598.00000	1,490,000	20.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		72.00000	94,000	16.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		659.00000	569,000	16.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		492.00000	580,000	14.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		79.00000	55,000	14.64	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	15/03/2010	Foreign Exchange Future	10.60	Call		1,417.00000	1,528,000	17.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		4.00000	3,000	17.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,413.00000	2,526,000	22.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		0.00000	1,000	22.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,487.00000	5,375,000	33.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	29.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,487.00000	4,375,000	29.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		1.00000	1,000	26.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,488.00000	3,376,000	26.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		2.00000	3,000	23.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,489.00000	2,378,000	23.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		87.00000	114,000	16.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		574.00000	489,000	16.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		571.00000	665,000	14.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		58.00000	40,000	14.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,516.00000	1,627,000	18.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		3.00000	2,000	18.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,513.00000	2,626,000	22.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	1,000	22.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		13.00000	18,000	20.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,500.00000	1,393,000	20.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,587.00000	8,475,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	36.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,587.00000	6,475,000	36.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,413.00000	3,526,000	25.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	1,000	25.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,487.00000	8,375,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	36.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,487.00000	6,375,000	36.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,513.00000	3,626,000	25.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	1,000	25.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,537.00000	8,425,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	36.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,537.00000	6,425,000	36.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,463.00000	3,576,000	25.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	1,000	25.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,787.00000	8,675,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	37.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,787.00000	6,675,000	37.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,213.00000	3,326,000	25.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	1,000	25.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,887.00000	8,775,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	37.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,887.00000	6,775,000	37.58	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	15/03/2010	Foreign Exchange Future	8.90	Call		3,113.00000	3,226,000	24.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	1,000	24.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,837.00000	8,725,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	37.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,837.00000	6,725,000	37.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,163.00000	3,276,000	24.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	1,000	24.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,937.00000	8,825,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	37.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,937.00000	6,825,000	37.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,063.00000	3,176,000	24.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	1,000	24.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		9,087.00000	8,975,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	38.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,087.00000	6,975,000	38.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	31.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,087.00000	4,975,000	31.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		1.00000	1,000	24.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,088.00000	2,976,000	24.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,913.00000	3,026,000	24.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	1,000	24.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	39.89	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	21.15	Put		9,137.00000	9,025,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	38.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,137.00000	7,025,000	38.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	32.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,137.00000	5,025,000	32.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		1.00000	1,000	25.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,138.00000	3,026,000	25.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		9,037.00000	8,925,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		7,037.00000	6,925,000	37.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	31.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		5,037.00000	4,925,000	31.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	24.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,038.00000	2,926,000	24.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,963.00000	3,076,000	24.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	1,000	24.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,337.00000	8,225,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	36.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,337.00000	6,225,000	36.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	28.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,337.00000	4,225,000	28.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		3.00000	4,000	22.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,340.00000	2,229,000	22.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,663.00000	3,776,000	26.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	1,000	26.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,063.00000	4,176,000	27.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	1,000	27.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,013.00000	3,126,000	24.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	1,000	24.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,013.00000	4,126,000	27.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	1,000	27.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,163.00000	4,276,000	27.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	1,000	27.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,963.00000	4,076,000	27.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	1,000	27.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,637.00000	8,525,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	37.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,637.00000	6,525,000	37.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,363.00000	3,476,000	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	1,000	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,863.00000	3,976,000	26.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	1,000	26.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,187.00000	8,075,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	36.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,187.00000	6,075,000	36.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	28.18	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	16.20	Put		4,187.00000	4,075,000	28.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		4.00000	6,000	22.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,191.00000	2,081,000	22.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,813.00000	3,926,000	26.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	1,000	26.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,437.00000	8,325,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	36.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,437.00000	6,325,000	36.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,437.00000	4,325,000	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		3.00000	4,000	23.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,440.00000	2,329,000	23.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,563.00000	3,676,000	26.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	1,000	26.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,687.00000	8,575,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	37.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,687.00000	6,575,000	37.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,313.00000	3,426,000	25.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	1,000	25.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,387.00000	8,275,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	36.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,387.00000	6,275,000	36.54	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	16.40	Call		0.00000	0,000	29.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,387.00000	4,275,000	29.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		3.00000	4,000	23.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,390.00000	2,279,000	23.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,613.00000	3,726,000	26.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	1,000	26.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,737.00000	8,625,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	37.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,737.00000	6,625,000	37.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,263.00000	3,376,000	25.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	1,000	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.32670	12.21350		15.59	924,502.50	75	12,463.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,837.00000	9,723,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		1.00000	1,000	28.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,838.00000	7,724,000	28.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,137.00000	10,023,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		1.00000	1,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,138.00000	8,024,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,637.00000	9,523,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		1.00000	2,000	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,638.00000	7,525,000	27.85	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	17.85	Call		5.00000	5,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,642.00000	5,528,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		32.00000	37,000	24.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,669.00000	3,560,000	24.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,487.00000	9,373,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		1.00000	2,000	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,488.00000	7,375,000	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		5.00000	6,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,492.00000	5,379,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		35.00000	41,000	24.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,522.00000	3,414,000	24.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,387.00000	9,273,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		2.00000	2,000	27.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,389.00000	7,275,000	27.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		150.00000	172,000	19.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,537.00000	1,445,000	19.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		328.00000	373,000	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		715.00000	646,000	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,646.00000	1,753,000	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		33.00000	26,000	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,622.00000	2,733,000	19.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		9.00000	6,000	19.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	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	21.40	Put		9,187.00000	9,073,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		2.00000	2,000	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,189.00000	7,075,000	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,237.00000	9,123,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		2.00000	2,000	27.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,239.00000	7,125,000	27.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		372.00000	422,000	16.33	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		609.00000	545,000	16.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		907.00000	996,000	14.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		144.00000	119,000	14.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,789.00000	1,897,000	16.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		26.00000	20,000	16.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,770.00000	2,882,000	19.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		7.00000	5,000	19.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,687.00000	9,573,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		4.00000	5,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,691.00000	5,578,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		31.00000	36,000	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,718.00000	3,609,000	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,887.00000	9,773,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		1.00000	1,000	28.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,888.00000	7,774,000	28.22	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	18.10	Call		4.00000	4,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,891.00000	5,777,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,037.00000	9,923,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		1.00000	1,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,038.00000	7,924,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		442.00000	500,000	15.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		479.00000	423,000	15.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,060.00000	1,155,000	14.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		97.00000	78,000	14.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,981.00000	2,091,000	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		18.00000	14,000	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,087.00000	9,973,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		1.00000	1,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,088.00000	7,974,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,020.00000	1,114,000	14.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		107.00000	87,000	14.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,933.00000	2,042,000	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		20.00000	15,000	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,987.00000	9,873,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		1.00000	1,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,988.00000	7,874,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		101.00000	116,000	21.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,088.00000	1,989,000	21.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		202.00000	231,000	18.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,189.00000	1,104,000	18.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		461.00000	521,000	15.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		448.00000	394,000	15.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,100.00000	1,197,000	14.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		87.00000	70,000	14.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,030.00000	2,139,000	16.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		17.00000	12,000	16.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,937.00000	9,823,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		3.00000	4,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,940.00000	5,827,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		27.00000	31,000	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,964.00000	3,854,000	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,787.00000	9,673,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		1.00000	1,000	28.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,788.00000	7,674,000	28.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,737.00000	9,623,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		1.00000	2,000	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,738.00000	7,625,000	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		4.00000	5,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,741.00000	5,628,000	25.46	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	15.95	Call		30.00000	35,000	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,767.00000	3,658,000	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,587.00000	9,473,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		1.00000	2,000	27.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,588.00000	7,475,000	27.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		5.00000	6,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,592.00000	5,479,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		33.00000	38,000	24.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,620.00000	3,511,000	24.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		673.00000	749,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		260.00000	222,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,459.00000	1,563,000	15.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		46.00000	36,000	15.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,424.00000	2,535,000	18.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		11.00000	8,000	18.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,537.00000	9,423,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		1.00000	2,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,538.00000	7,425,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,437.00000	9,323,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		1.00000	2,000	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,438.00000	7,325,000	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		145.00000	166,000	19.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,582.00000	1,489,000	19.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		768.00000	850,000	15.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		205.00000	173,000	15.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,599.00000	1,705,000	15.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		36.00000	28,000	15.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,337.00000	9,223,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		2.00000	2,000	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,339.00000	7,225,000	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		4.00000	4,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,841.00000	5,727,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		11.00000	13,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,848.00000	4,736,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		29.00000	33,000	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,866.00000	3,756,000	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		54.00000	62,000	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,891.00000	2,785,000	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		156.00000	179,000	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,493.00000	1,402,000	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		342.00000	389,000	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		679.00000	612,000	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		836.00000	921,000	14.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		173.00000	144,000	14.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,694.00000	1,800,000	16.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		31.00000	23,000	16.02	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	9.55	Call		2,671.00000	2,783,000	19.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		8.00000	6,000	19.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		98.00000	112,000	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,135.00000	2,035,000	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		3.00000	3,000	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,390.00000	6,276,000	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		17.00000	20,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,404.00000	4,293,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		38.00000	43,000	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,425.00000	3,316,000	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		509.00000	573,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		396.00000	346,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,187.00000	1,286,000	14.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		74.00000	59,000	14.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		3.00000	3,000	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,290.00000	6,176,000	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		236.00000	270,000	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,023.00000	943,000	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		560.00000	628,000	15.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		347.00000	301,000	15.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,277.00000	1,377,000	15.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		64.00000	50,000	15.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,226.00000	2,337,000	17.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		13.00000	10,000	17.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		3.00000	4,000	25.48	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	18.20	Put		5,990.00000	5,877,000	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		9.00000	11,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,996.00000	4,884,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		26.00000	30,000	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,013.00000	3,903,000	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		49.00000	56,000	23.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,036.00000	2,929,000	23.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		140.00000	161,000	20.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,627.00000	1,534,000	20.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		301.00000	343,000	17.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		788.00000	716,000	17.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		735.00000	815,000	15.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		222.00000	188,000	15.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,552.00000	1,657,000	15.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		39.00000	30,000	15.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,523.00000	2,634,000	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		10.00000	7,000	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		643.00000	717,000	15.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		280.00000	240,000	15.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,413.00000	1,516,000	15.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		50.00000	39,000	15.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,374.00000	2,485,000	18.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		11.00000	8,000	18.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		6.00000	7,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,443.00000	5,330,000	25.44	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	14/06/2010	Foreign Exchange Future	16.65	Call		17.00000	19,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,454.00000	4,342,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		210.00000	240,000	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,147.00000	1,063,000	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		485.00000	546,000	15.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		422.00000	369,000	15.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,079.00000	2,189,000	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		16.00000	12,000	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		3.00000	3,000	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,340.00000	6,226,000	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		18.00000	21,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,355.00000	4,244,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		39.00000	45,000	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,376.00000	3,268,000	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		111.00000	128,000	21.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,948.00000	1,851,000	21.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		227.00000	259,000	18.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,064.00000	982,000	18.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		534.00000	600,000	15.44	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		371.00000	323,000	15.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,232.00000	1,332,000	14.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		69.00000	55,000	14.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,177.00000	2,287,000	17.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		14.00000	10,000	17.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		3.00000	3,000	25.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,240.00000	6,126,000	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		7.00000	8,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,244.00000	5,131,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		20.00000	23,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,257.00000	4,146,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		41.00000	48,000	23.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,278.00000	3,171,000	23.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		246.00000	281,000	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		983.00000	904,000	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		587.00000	657,000	15.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		324.00000	280,000	15.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,322.00000	1,423,000	15.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		59.00000	46,000	15.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,276.00000	2,386,000	17.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		13.00000	9,000	17.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		256.00000	292,000	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		943.00000	865,000	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		615.00000	687,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		302.00000	260,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,325.00000	2,436,000	17.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		12.00000	9,000	17.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		3.00000	4,000	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,040.00000	5,927,000	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		9.00000	10,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,046.00000	4,933,000	25.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		25.00000	29,000	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,062.00000	3,952,000	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		47.00000	54,000	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,084.00000	2,977,000	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		289.00000	330,000	17.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		826.00000	753,000	17.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		704.00000	782,000	15.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		241.00000	205,000	15.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,506.00000	1,610,000	15.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		43.00000	33,000	15.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,473.00000	2,584,000	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		10.00000	7,000	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		136.00000	155,000	20.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,673.00000	1,578,000	20.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		4.00000	5,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,791.00000	5,678,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		12.00000	13,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,799.00000	4,686,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		29.00000	34,000	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,816.00000	3,707,000	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		56.00000	65,000	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,843.00000	2,738,000	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		167.00000	192,000	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,404.00000	1,315,000	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		5.00000	6,000	25.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,542.00000	5,429,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		15.00000	17,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,552.00000	4,440,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		34.00000	39,000	24.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,571.00000	3,462,000	24.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		67.00000	77,000	22.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,604.00000	2,500,000	22.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		194.00000	223,000	18.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,231.00000	1,146,000	18.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		6.00000	8,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,343.00000	5,231,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		982.00000	1,074,000	14.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		119.00000	97,000	14.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,885.00000	1,993,000	16.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		22.00000	16,000	16.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,870.00000	2,981,000	20.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		7.00000	4,000	20.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		8.00000	9,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,195.00000	5,082,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		21.00000	25,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,208.00000	4,098,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		87.00000	100,000	21.91	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,274.00000	2,173,000	21.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		944.00000	1,034,000	14.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		131.00000	107,000	14.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,837.00000	1,945,000	16.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		24.00000	18,000	16.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		19.00000	22,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,306.00000	4,195,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		40.00000	46,000	24.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,327.00000	3,219,000	24.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		81.00000	93,000	22.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,368.00000	2,266,000	22.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		162.00000	185,000	19.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,449.00000	1,358,000	19.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		357.00000	405,000	16.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		644.00000	578,000	16.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		871.00000	958,000	14.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		158.00000	131,000	14.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,741.00000	1,848,000	16.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		28.00000	21,000	16.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,721.00000	2,832,000	19.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		8.00000	5,000	19.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		1.00000	2,000	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,688.00000	7,575,000	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		3.00000	3,000	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,190.00000	6,076,000	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		13.00000	15,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,700.00000	4,588,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		43.00000	49,000	23.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,230.00000	3,122,000	23.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		123.00000	141,000	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,810.00000	1,714,000	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		388.00000	440,000	16.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		575.00000	513,000	16.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,367.00000	1,470,000	15.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		54.00000	43,000	15.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,820.00000	2,932,000	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		7.00000	5,000	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,314.00000	4,427,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		115.00000	132,000	20.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,902.00000	1,805,000	20.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		1.00000	1,000	28.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,938.00000	7,824,000	28.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		2.00000	3,000	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,439.00000	6,326,000	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		10.00000	11,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,947.00000	4,834,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		36.00000	42,000	24.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,473.00000	3,365,000	24.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		105.00000	120,000	21.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,042.00000	1,943,000	21.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		314.00000	358,000	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		751.00000	681,000	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	14/06/2010	Foreign Exchange Future	11.15	Call		1,143.00000	1,241,000	14.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		80.00000	64,000	14.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,572.00000	2,683,000	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		9.00000	6,000	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,065.00000	4,178,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		2.00000	1,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		1.00000	1,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,388.00000	8,274,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		2.00000	2,000	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,889.00000	6,775,000	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		6.00000	7,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,393.00000	5,280,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		28.00000	32,000	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,915.00000	3,805,000	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		75.00000	86,000	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,462.00000	2,359,000	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		218.00000	250,000	18.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,105.00000	1,023,000	18.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		801.00000	885,000	14.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		188.00000	158,000	14.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,128.00000	2,238,000	17.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		15.00000	11,000	17.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,616.00000	3,729,000	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		3.00000	2,000	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		3.00000	4,000	25.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,090.00000	5,977,000	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		8.00000	10,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,095.00000	4,983,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		24.00000	27,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,111.00000	4,000,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		46.00000	53,000	23.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,133.00000	3,026,000	23.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		94.00000	108,000	21.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,181.00000	2,081,000	21.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		131.00000	150,000	20.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,718.00000	1,623,000	20.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		187.00000	214,000	18.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,274.00000	1,187,000	18.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		277.00000	317,000	17.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		864.00000	790,000	17.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		423.00000	479,000	15.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		510.00000	452,000	15.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		108.00000	124,000	21.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,995.00000	1,897,000	21.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		3.00000	3,000	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,140.00000	6,026,000	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		8.00000	9,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,145.00000	5,032,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		22.00000	26,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,159.00000	4,049,000	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	15.35	Call		44.00000	51,000	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,181.00000	3,074,000	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		127.00000	145,000	20.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,764.00000	1,668,000	20.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		180.00000	207,000	19.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,317.00000	1,230,000	19.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		266.00000	304,000	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		903.00000	827,000	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		405.00000	459,000	16.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		542.00000	482,000	16.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		119.00000	136,000	20.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,856.00000	1,759,000	20.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		7.00000	8,000	25.43	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,294.00000	5,181,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		174.00000	199,000	19.15	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,361.00000	1,272,000	19.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		90.00000	104,000	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,227.00000	2,127,000	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		1.00000	1,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,588.00000	8,474,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		2.00000	3,000	26.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,589.00000	6,476,000	26.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		14.00000	16,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,601.00000	4,489,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		65.00000	74,000	22.67	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	14.80	Put		2,652.00000	2,547,000	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,417.00000	3,529,000	22.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		4.00000	2,000	22.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		1.00000	1,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,488.00000	8,374,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		2.00000	3,000	26.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,489.00000	6,376,000	26.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		16.00000	18,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,503.00000	4,391,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		70.00000	80,000	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,557.00000	2,453,000	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,516.00000	3,629,000	22.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		3.00000	2,000	22.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		1.00000	1,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,538.00000	8,424,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		2.00000	3,000	26.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,539.00000	6,426,000	26.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,466.00000	3,579,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		3.00000	2,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		1.00000	1,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,788.00000	8,674,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		2.00000	2,000	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,789.00000	6,675,000	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,217.00000	3,330,000	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		4.00000	3,000	21.48	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	21.10	Call		0.00000	1,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,887.00000	8,774,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		10.00000	12,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,897.00000	4,785,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		52.00000	60,000	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,939.00000	2,833,000	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,118.00000	3,230,000	21.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		5.00000	3,000	21.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	1,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,837.00000	8,724,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		2.00000	2,000	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,839.00000	6,725,000	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,168.00000	3,280,000	21.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		5.00000	3,000	21.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	1,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,937.00000	8,824,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		2.00000	2,000	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,939.00000	6,825,000	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		51.00000	58,000	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,988.00000	2,881,000	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,068.00000	3,180,000	20.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		5.00000	3,000	20.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,087.00000	8,973,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		2.00000	2,000	27.06	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	19.30	Put		7,089.00000	6,975,000	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,919.00000	3,031,000	20.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		6.00000	4,000	20.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,137.00000	9,023,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		2.00000	2,000	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,139.00000	7,025,000	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,037.00000	8,923,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		2.00000	2,000	26.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,039.00000	6,925,000	26.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,969.00000	3,081,000	20.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		6.00000	4,000	20.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		1.00000	1,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,338.00000	8,224,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		78.00000	89,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,415.00000	2,312,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,666.00000	3,778,000	23.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		3.00000	1,000	23.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,019.00000	3,131,000	20.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		6.00000	4,000	20.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,015.00000	4,128,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		2.00000	1,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,164.00000	4,277,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	0,000	24.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,965.00000	4,078,000	24.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		2.00000	1,000	24.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		1.00000	1,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,638.00000	8,524,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		2.00000	3,000	26.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,639.00000	6,526,000	26.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		13.00000	16,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,650.00000	4,539,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		62.00000	72,000	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,699.00000	2,595,000	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,367.00000	3,479,000	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		4.00000	2,000	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		1.00000	1,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,438.00000	8,324,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		72.00000	83,000	22.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,509.00000	2,406,000	22.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,566.00000	3,679,000	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		3.00000	2,000	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,865.00000	3,978,000	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		2.00000	1,000	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		1.00000	1,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,188.00000	8,074,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,815.00000	3,928,000	23.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	1,000	23.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		1.00000	1,000	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	20.90	Put		8,688.00000	8,574,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		2.00000	3,000	26.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,689.00000	6,576,000	26.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		60.00000	69,000	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,747.00000	2,642,000	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,317.00000	3,429,000	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		4.00000	2,000	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,287.00000	9,173,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		2.00000	2,000	27.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,289.00000	7,175,000	27.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		1.00000	1,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,738.00000	8,624,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		2.00000	2,000	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,739.00000	6,625,000	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		12.00000	14,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,749.00000	4,637,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		58.00000	67,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,795.00000	2,690,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,267.00000	3,380,000	21.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		4.00000	3,000	21.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,987.00000	8,873,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		2.00000	2,000	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,989.00000	6,875,000	26.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/09/2010			12.52680	12.41170		16.19	0.00	0	1,261.00
£ / R	On	13/09/2010	12.73	Call		517.00000	569,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	12.73	Put		835.00000	772,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	12.78	Call		498.00000	548,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	12.78	Put		866.00000	801,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	12.68	Call		538.00000	591,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	12.68	Put		806.00000	744,000	17.00	0.00	0	0.00
¥ / R	On	15/03/2010			0.08480	0.08290		23.01	0.00	0	1,364.00
¥ / R	On	15/03/2010	0.08	Call		419.00000	558,000	23.01	0.00	0	0.00
¥ / R	On	15/03/2010	0.08	Put		129.00000	78,000	23.01	0.00	0	0.00
¥ / R	On	15/03/2010	0.09	Call		91.00000	134,000	29.09	0.00	0	0.00
¥ / R	On	15/03/2010	0.09	Put		801.00000	654,000	29.09	0.00	0	0.00
¥ / R	On	15/03/2010	0.07	Call		1,296.00000	1,483,000	26.24	0.00	0	0.00
¥ / R	On	15/03/2010	0.07	Put		6.00000	3,000	26.24	0.00	0	0.00
¥ / R	On	14/06/2010			0.08630	0.08440		27.85	0.00	0	0.00
¥ / R	On	14/06/2010	0.08	Call		723.00000	855,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.08	Put		283.00000	225,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Call		345.00000	420,000	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Put		905.00000	790,000	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Call		1,469.00000	1,649,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Put		29.00000	19,000	21.00	0.00	0	0.00
€ / R	On	15/03/2010			10.59840	10.50190		13.93	4,525,516.80	427	23,583.00
€ / R	On	15/03/2010	19.65	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	19.65	Put		9,148.00000	9,052,000	37.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	36.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		7,148.00000	7,052,000	36.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	32.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		5,148.00000	5,052,000	32.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	25.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		3,148.00000	3,052,000	25.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		10.00000	14,000	17.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		1,158.00000	1,066,000	17.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		136.00000	175,000	14.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		284.00000	227,000	14.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		862.00000	954,000	15.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		10.00000	6,000	15.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		1,852.00000	1,949,000	19.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	1,000	19.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		2,852.00000	2,948,000	22.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	0,000	22.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,398.00000	9,302,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	37.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,398.00000	7,302,000	37.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,498.00000	9,402,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	37.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,498.00000	7,402,000	37.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	37.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,248.00000	9,152,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	36.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,248.00000	7,152,000	36.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	1,000	20.87	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		2,099.00000	2,003,000	20.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		9,048.00000	8,952,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	36.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		7,048.00000	6,952,000	36.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	32.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		5,048.00000	4,952,000	32.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	24.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		3,048.00000	2,952,000	24.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		13.00000	18,000	17.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		1,061.00000	970,000	17.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		173.00000	219,000	14.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		221.00000	171,000	14.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		958.00000	1,052,000	15.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		6.00000	4,000	15.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		1,952.00000	2,049,000	20.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	1,000	20.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		2,952.00000	3,048,000	22.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	22.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,898.00000	8,802,000	37.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	36.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,898.00000	6,802,000	36.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,898.00000	4,802,000	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	24.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,898.00000	2,802,000	24.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		19.00000	26,000	16.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		917.00000	828,000	16.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		249.00000	308,000	14.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		147.00000	110,000	14.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,105.00000	1,200,000	15.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		3.00000	2,000	15.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,102.00000	2,198,000	20.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	20.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,102.00000	3,198,000	22.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	22.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,948.00000	8,852,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	36.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,948.00000	6,852,000	36.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	31.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,948.00000	4,852,000	31.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	24.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,948.00000	2,852,000	24.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		17.00000	23,000	17.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		965.00000	875,000	17.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		221.00000	275,000	14.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		169.00000	127,000	14.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,056.00000	1,151,000	15.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		4.00000	3,000	15.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,052.00000	2,148,000	20.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	20.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,052.00000	3,148,000	22.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	22.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,298.00000	9,202,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	36.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,298.00000	7,202,000	36.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,548.00000	9,452,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	37.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,548.00000	7,452,000	37.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,598.00000	9,502,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	37.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,598.00000	7,502,000	37.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,448.00000	9,352,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	37.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,448.00000	7,352,000	37.06	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	19.85	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,348.00000	9,252,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	36.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,348.00000	7,252,000	36.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		9,198.00000	9,102,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	36.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		7,198.00000	7,102,000	36.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		9,098.00000	9,002,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	36.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		7,098.00000	7,002,000	36.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	32.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		5,098.00000	5,002,000	32.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	24.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		3,098.00000	3,002,000	24.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		11.00000	16,000	17.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		1,109.00000	1,018,000	17.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		153.00000	196,000	14.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		251.00000	198,000	14.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		910.00000	1,003,000	15.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		8.00000	5,000	15.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		1,902.00000	1,999,000	20.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	1,000	20.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		2,902.00000	2,998,000	22.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	22.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,998.00000	8,902,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	36.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,998.00000	6,902,000	36.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,848.00000	8,752,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	36.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,848.00000	6,752,000	36.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	31.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,848.00000	4,752,000	31.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	28.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,848.00000	3,752,000	28.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	23.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,848.00000	2,752,000	23.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		2.00000	2,000	19.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,850.00000	1,754,000	19.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		22.00000	30,000	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		870.00000	782,000	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		280.00000	342,000	14.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		128.00000	94,000	14.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,155.00000	1,250,000	16.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		3.00000	2,000	16.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,152.00000	2,248,000	20.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	20.93	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	7.35	Call		3,152.00000	3,248,000	23.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	23.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	31.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,998.00000	4,902,000	31.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	28.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,998.00000	3,902,000	28.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	24.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,998.00000	2,902,000	24.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		1.00000	2,000	20.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,999.00000	1,904,000	20.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		15.00000	20,000	17.20	0.00	0	10.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		1,013.00000	922,000	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		194.00000	245,000	13.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		192.00000	147,000	13.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,007.00000	1,101,000	15.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		5.00000	3,000	15.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,002.00000	2,098,000	20.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	20.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,002.00000	3,098,000	22.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	22.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	32.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		5,198.00000	5,102,000	32.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	29.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		4,198.00000	4,102,000	29.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	25.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,198.00000	3,102,000	25.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	1,000	21.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,199.00000	2,103,000	21.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		9.00000	12,000	17.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,207.00000	1,114,000	17.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		120.00000	156,000	14.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		318.00000	258,000	14.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		814.00000	906,000	15.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		12.00000	8,000	15.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1,802.00000	1,899,000	19.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	1,000	19.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		2,802.00000	2,898,000	21.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	21.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	32.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,248.00000	5,152,000	32.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	29.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,248.00000	4,152,000	29.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	25.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,248.00000	3,152,000	25.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		1.00000	1,000	21.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		2,249.00000	2,153,000	21.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		8.00000	11,000	18.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,256.00000	1,163,000	18.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		106.00000	138,000	14.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		354.00000	290,000	14.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		767.00000	858,000	15.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		15.00000	10,000	15.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,752.00000	1,849,000	19.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	1,000	19.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,752.00000	2,848,000	21.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	21.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,448.00000	5,352,000	33.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	30.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,448.00000	4,352,000	30.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	26.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,448.00000	3,352,000	26.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	1,000	22.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,449.00000	2,353,000	22.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		5.00000	6,000	18.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,453.00000	1,358,000	18.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		63.00000	84,000	15.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		511.00000	436,000	15.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		586.00000	670,000	14.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		34.00000	22,000	14.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,553.00000	1,649,000	18.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1.00000	1,000	18.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,552.00000	2,648,000	21.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	21.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.59	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	15/03/2010	Foreign Exchange Future	16.00	Put		5,498.00000	5,402,000	33.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	30.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,498.00000	4,402,000	30.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	26.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,498.00000	3,402,000	26.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		1.00000	1,000	22.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,499.00000	2,403,000	22.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		4.00000	6,000	18.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,502.00000	1,408,000	18.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		56.00000	74,000	15.56	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		554.00000	476,000	15.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		543.00000	625,000	14.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		41.00000	27,000	14.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,503.00000	1,599,000	18.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1.00000	1,000	18.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,502.00000	2,598,000	21.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	21.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,348.00000	5,252,000	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	29.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,348.00000	4,252,000	29.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	25.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,348.00000	3,252,000	25.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	1,000	21.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,349.00000	2,253,000	21.89	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	11.85	Call		6.00000	8,000	18.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,354.00000	1,260,000	18.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		82.00000	108,000	15.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		430.00000	360,000	15.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		675.00000	763,000	14.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		23.00000	15,000	14.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,652.00000	1,749,000	18.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	1,000	18.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,652.00000	2,748,000	21.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	21.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	32.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,298.00000	5,202,000	32.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	29.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,298.00000	4,202,000	29.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	25.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,298.00000	3,202,000	25.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		1.00000	1,000	21.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,299.00000	2,203,000	21.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		7.00000	9,000	18.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,305.00000	1,211,000	18.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		94.00000	123,000	14.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		392.00000	325,000	14.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		720.00000	810,000	14.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		18.00000	12,000	14.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,702.00000	1,799,000	19.11	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	8.80	Put		0.00000	1,000	19.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,702.00000	2,798,000	21.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	21.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,398.00000	5,302,000	33.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	29.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,398.00000	4,302,000	29.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	26.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,398.00000	3,302,000	26.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	1,000	22.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,399.00000	2,303,000	22.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		5.00000	7,000	18.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,403.00000	1,309,000	18.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		72.00000	96,000	15.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		470.00000	398,000	15.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		630.00000	716,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		28.00000	18,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,603.00000	1,699,000	18.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1.00000	1,000	18.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,602.00000	2,698,000	21.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	21.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,648.00000	5,552,000	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	30.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,648.00000	4,552,000	30.79	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	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	27.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,648.00000	3,552,000	27.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	1,000	23.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,648.00000	2,553,000	23.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		3.00000	4,000	19.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,651.00000	1,556,000	19.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		37.00000	51,000	16.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		685.00000	603,000	16.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		421.00000	496,000	14.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		69.00000	48,000	14.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,353.00000	1,449,000	17.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1.00000	1,000	17.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,352.00000	2,448,000	21.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	21.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,548.00000	5,452,000	33.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	30.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,548.00000	4,452,000	30.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	26.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,548.00000	3,452,000	26.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	1,000	22.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,548.00000	2,453,000	22.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		4.00000	5,000	18.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,552.00000	1,457,000	18.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		49.00000	65,000	15.73	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	11.05	Put		597.00000	517,000	15.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		501.00000	581,000	14.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		49.00000	33,000	14.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,453.00000	1,549,000	17.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1.00000	1,000	17.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,452.00000	2,548,000	21.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	21.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,598.00000	5,502,000	33.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	30.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,598.00000	4,502,000	30.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	27.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,598.00000	3,502,000	27.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	1,000	22.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,598.00000	2,503,000	22.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		43.00000	58,000	15.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		641.00000	560,000	15.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		460.00000	538,000	14.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		58.00000	40,000	14.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,403.00000	1,499,000	17.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1.00000	1,000	17.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,402.00000	2,498,000	21.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	21.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,698.00000	5,602,000	34.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	30.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,698.00000	4,602,000	30.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	27.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,698.00000	3,602,000	27.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	1,000	23.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,698.00000	2,603,000	23.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		2.00000	3,000	19.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,700.00000	1,605,000	19.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		33.00000	44,000	16.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		731.00000	646,000	16.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		383.00000	456,000	14.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		81.00000	58,000	14.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,304.00000	1,399,000	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		2.00000	1,000	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,302.00000	2,398,000	21.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	21.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,748.00000	5,652,000	34.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	31.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,748.00000	4,652,000	31.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	27.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,748.00000	3,652,000	27.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	23.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,748.00000	2,652,000	23.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		2.00000	3,000	19.64	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	15/03/2010	Foreign Exchange Future	12.25	Put		1,750.00000	1,655,000	19.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		29.00000	39,000	16.38	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		777.00000	691,000	16.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		347.00000	416,000	14.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		95.00000	68,000	14.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,254.00000	1,350,000	16.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		2.00000	2,000	16.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,252.00000	2,348,000	21.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	21.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		3.00000	4,000	19.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,601.00000	1,506,000	19.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,648.00000	8,552,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	36.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,648.00000	6,552,000	36.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,352.00000	3,448,000	23.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	23.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,798.00000	8,702,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	36.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,798.00000	6,702,000	36.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	31.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,798.00000	4,702,000	31.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	23.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,798.00000	2,702,000	23.73	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	11.30	Call		25.00000	34,000	16.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		823.00000	736,000	16.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		313.00000	378,000	14.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		111.00000	80,000	14.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,204.00000	1,300,000	16.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		2.00000	2,000	16.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,202.00000	2,298,000	21.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	21.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,202.00000	3,298,000	23.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	23.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,748.00000	8,652,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	36.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,748.00000	6,652,000	36.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,252.00000	3,348,000	23.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	23.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,598.00000	8,502,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	35.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,598.00000	6,502,000	35.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,402.00000	3,498,000	24.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	24.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,698.00000	8,602,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	36.12	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	17.20	Put		6,698.00000	6,602,000	36.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,302.00000	3,398,000	23.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	23.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.77860	10.68080		15.14	0.00	0	12,966.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		94.00000	108,000	19.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,513.00000	1,429,000	19.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		112.00000	130,000	18.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,331.00000	1,251,000	18.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		102.00000	118,000	18.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,421.00000	1,339,000	18.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,619.00000	8,521,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		1.00000	1,000	26.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,620.00000	6,522,000	26.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		2.00000	3,000	22.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,621.00000	4,524,000	22.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		27.00000	31,000	21.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,646.00000	2,552,000	21.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		201.00000	231,000	16.91	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		820.00000	752,000	16.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		586.00000	653,000	14.54	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		205.00000	174,000	14.54	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,404.00000	1,497,000	14.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		23.00000	18,000	14.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,385.00000	2,482,000	18.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		4.00000	3,000	18.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,381.00000	3,479,000	22.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	22.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,919.00000	8,821,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		1.00000	1,000	26.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,920.00000	6,822,000	26.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		2.00000	2,000	23.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,921.00000	4,823,000	23.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		18.00000	21,000	21.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,937.00000	2,842,000	21.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		149.00000	172,000	17.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,068.00000	993,000	17.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		423.00000	477,000	14.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		342.00000	298,000	14.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,121.00000	1,210,000	13.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		40.00000	31,000	13.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,087.00000	2,184,000	17.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		6.00000	5,000	17.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,082.00000	3,180,000	21.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		1.00000	1,000	21.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,019.00000	8,921,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		1.00000	1,000	26.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,020.00000	6,922,000	26.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		2.00000	2,000	23.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,021.00000	4,923,000	23.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		16.00000	18,000	21.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,035.00000	2,939,000	21.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		135.00000	156,000	18.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,154.00000	1,077,000	18.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		377.00000	428,000	15.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		396.00000	349,000	15.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,029.00000	1,117,000	13.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		48.00000	38,000	13.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,988.00000	2,084,000	16.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		7.00000	5,000	16.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,982.00000	3,080,000	21.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		1.00000	1,000	21.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,669.00000	8,571,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		1.00000	1,000	26.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,670.00000	6,572,000	26.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		2.00000	3,000	23.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,671.00000	4,574,000	23.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		25.00000	29,000	21.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,694.00000	2,600,000	21.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		191.00000	220,000	17.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		860.00000	791,000	17.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		556.00000	621,000	14.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		225.00000	192,000	14.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,356.00000	1,448,000	14.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		25.00000	19,000	14.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,335.00000	2,432,000	18.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		4.00000	3,000	18.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,332.00000	3,429,000	21.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		1.00000	0,000	21.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,719.00000	8,621,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		1.00000	1,000	26.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,720.00000	6,622,000	26.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		2.00000	3,000	23.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,721.00000	4,624,000	23.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		23.00000	27,000	21.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,742.00000	2,648,000	21.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		182.00000	209,000	17.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		901.00000	830,000	17.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		527.00000	590,000	14.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		246.00000	211,000	14.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,309.00000	1,400,000	14.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		28.00000	21,000	14.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,286.00000	2,382,000	18.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		5.00000	3,000	18.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,282.00000	3,379,000	21.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		1.00000	0,000	21.85	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	19.55	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,869.00000	8,771,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		1.00000	1,000	26.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,870.00000	6,772,000	26.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		2.00000	2,000	23.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,871.00000	4,773,000	23.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		19.00000	22,000	21.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,888.00000	2,793,000	21.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		157.00000	181,000	17.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,026.00000	952,000	17.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		447.00000	504,000	14.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		316.00000	275,000	14.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,168.00000	1,257,000	14.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		37.00000	28,000	14.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,137.00000	2,233,000	17.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		6.00000	4,000	17.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,132.00000	3,230,000	21.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		1.00000	1,000	21.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,769.00000	8,671,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		1.00000	1,000	26.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,770.00000	6,672,000	26.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		2.00000	3,000	23.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,771.00000	4,674,000	23.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		22.00000	26,000	21.36	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	13.45	Put		2,791.00000	2,697,000	21.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		173.00000	199,000	17.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		942.00000	870,000	17.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		499.00000	560,000	14.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		268.00000	231,000	14.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,262.00000	1,353,000	14.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		31.00000	24,000	14.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,236.00000	2,333,000	17.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		5.00000	4,000	17.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,232.00000	3,329,000	21.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		1.00000	0,000	21.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,819.00000	8,721,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		1.00000	1,000	26.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,820.00000	6,722,000	26.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		2.00000	2,000	23.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,821.00000	4,723,000	23.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		20.00000	24,000	21.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,839.00000	2,745,000	21.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		165.00000	190,000	17.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		984.00000	911,000	17.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		473.00000	531,000	14.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		292.00000	252,000	14.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,214.00000	1,305,000	14.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		33.00000	26,000	14.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,186.00000	2,283,000	17.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		5.00000	4,000	17.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,182.00000	3,279,000	21.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		1.00000	0,000	21.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,169.00000	9,071,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	1,000	27.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,169.00000	7,072,000	27.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		2.00000	2,000	23.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,171.00000	5,073,000	23.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		13.00000	15,000	21.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,182.00000	3,086,000	21.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		117.00000	136,000	18.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,286.00000	1,207,000	18.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		322.00000	366,000	15.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		491.00000	437,000	15.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		905.00000	988,000	13.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		74.00000	59,000	13.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,841.00000	1,936,000	16.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		10.00000	7,000	16.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,833.00000	2,930,000	20.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		2.00000	1,000	20.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,119.00000	9,021,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	1,000	26.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,119.00000	7,022,000	26.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		2.00000	2,000	23.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,121.00000	5,023,000	23.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		14.00000	16,000	21.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,133.00000	3,037,000	21.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		123.00000	142,000	18.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,242.00000	1,163,000	18.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		339.00000	386,000	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		458.00000	407,000	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		946.00000	1,030,000	13.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		65.00000	51,000	13.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,890.00000	1,986,000	16.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		9.00000	7,000	16.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,883.00000	2,980,000	20.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		2.00000	1,000	20.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,219.00000	9,121,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	1,000	27.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,219.00000	7,122,000	27.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		2.00000	2,000	23.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,221.00000	5,123,000	23.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		12.00000	14,000	21.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,231.00000	3,135,000	21.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		305.00000	348,000	15.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		524.00000	469,000	15.73	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	14/06/2010	Foreign Exchange Future	9.90	Call		865.00000	947,000	13.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		84.00000	68,000	13.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,792.00000	1,887,000	16.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		11.00000	8,000	16.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,783.00000	2,880,000	20.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		2.00000	1,000	20.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,269.00000	9,171,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	1,000	27.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,269.00000	7,172,000	27.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		2.00000	2,000	24.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,271.00000	5,173,000	24.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		11.00000	13,000	21.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,280.00000	3,184,000	21.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		107.00000	124,000	18.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,376.00000	1,295,000	18.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		290.00000	331,000	15.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		559.00000	502,000	15.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		827.00000	907,000	14.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		96.00000	78,000	14.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,743.00000	1,838,000	16.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		12.00000	9,000	16.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,733.00000	2,830,000	19.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		2.00000	1,000	19.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	28.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,069.00000	8,971,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	1,000	26.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,069.00000	6,972,000	26.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		2.00000	2,000	23.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,071.00000	4,973,000	23.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		15.00000	17,000	21.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,084.00000	2,988,000	21.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		129.00000	149,000	18.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,198.00000	1,120,000	18.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		358.00000	406,000	15.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		427.00000	377,000	15.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		987.00000	1,073,000	13.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		56.00000	44,000	13.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,939.00000	2,035,000	16.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		8.00000	6,000	16.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,933.00000	3,030,000	20.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		2.00000	1,000	20.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,319.00000	9,221,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	27.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,319.00000	7,221,000	27.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	2,000	24.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,320.00000	5,223,000	24.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		10.00000	12,000	21.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,329.00000	3,233,000	21.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		275.00000	314,000	16.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		594.00000	535,000	16.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		789.00000	867,000	14.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		108.00000	88,000	14.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,694.00000	1,789,000	15.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		13.00000	10,000	15.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,683.00000	2,781,000	19.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		2.00000	2,000	19.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,469.00000	9,371,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	27.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,469.00000	7,371,000	27.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	2,000	24.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,470.00000	5,373,000	24.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		9.00000	10,000	21.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,478.00000	3,381,000	21.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		89.00000	104,000	19.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,558.00000	1,475,000	19.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		235.00000	269,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		704.00000	640,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		683.00000	755,000	14.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		152.00000	126,000	14.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,548.00000	1,642,000	15.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		17.00000	13,000	15.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,534.00000	2,631,000	19.16	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	8.15	Put		3.00000	2,000	19.16	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.95290	10.85260		15.55	0.00	0	500.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		293.00000	326,000	17.62	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,105.00000	1,038,000	17.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.12540	11.02240		15.93	0.00	0	155.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		13.00000	14,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,191.00000	9,089,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		33.00000	36,000	27.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,211.00000	7,111,000	27.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		67.00000	73,000	25.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,245.00000	5,148,000	25.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		138.00000	152,000	22.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,316.00000	3,227,000	22.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		339.00000	370,000	18.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,517.00000	1,445,000	18.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		586.00000	636,000	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		764.00000	711,000	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,081.00000	1,157,000	14.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		259.00000	232,000	14.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,882.00000	1,977,000	14.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		60.00000	52,000	14.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,841.00000	2,942,000	17.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		19.00000	17,000	17.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		366.00000	400,000	18.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,394.00000	1,325,000	18.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		13.00000	14,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,241.00000	9,139,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		32.00000	35,000	27.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,260.00000	7,160,000	27.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		66.00000	72,000	25.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,294.00000	5,197,000	25.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		136.00000	149,000	22.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,364.00000	3,274,000	22.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		331.00000	361,000	18.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,559.00000	1,486,000	18.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		569.00000	618,000	16.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		797.00000	743,000	16.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,049.00000	1,124,000	14.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		277.00000	249,000	14.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,837.00000	1,931,000	14.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		65.00000	56,000	14.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,792.00000	2,892,000	17.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		20.00000	17,000	17.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		9.00000	10,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,937.00000	9,835,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		25.00000	27,000	28.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,953.00000	7,852,000	28.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		53.00000	58,000	26.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,981.00000	5,883,000	26.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		106.00000	116,000	23.72	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	13/12/2010	Foreign Exchange Future	14.95	Put		4,034.00000	3,941,000	23.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		238.00000	260,000	20.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,166.00000	2,085,000	20.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		386.00000	421,000	17.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,314.00000	1,246,000	17.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		680.00000	737,000	15.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		608.00000	562,000	15.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,253.00000	1,336,000	14.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		181.00000	161,000	14.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,113.00000	2,210,000	14.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		41.00000	35,000	14.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		9.00000	10,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,837.00000	9,735,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		26.00000	28,000	27.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,854.00000	7,753,000	27.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		54.00000	60,000	26.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,882.00000	5,785,000	26.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		109.00000	120,000	23.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,937.00000	3,845,000	23.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		249.00000	272,000	19.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,077.00000	1,997,000	19.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		407.00000	444,000	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,235.00000	1,169,000	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		724.00000	783,000	15.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		552.00000	508,000	15.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,331.00000	1,415,000	14.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		159.00000	140,000	14.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,209.00000	2,307,000	15.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		37.00000	32,000	15.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		14.00000	16,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,992.00000	8,891,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		35.00000	39,000	27.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,013.00000	6,914,000	27.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		72.00000	78,000	25.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,050.00000	4,953,000	25.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		150.00000	164,000	22.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,128.00000	3,039,000	22.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		376.00000	410,000	18.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,354.00000	1,285,000	18.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		659.00000	714,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		637.00000	589,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,215.00000	1,296,000	14.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		193.00000	171,000	14.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,065.00000	2,162,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		43.00000	37,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,038.00000	3,139,000	17.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		16.00000	14,000	17.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		14.00000	15,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,092.00000	8,990,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		34.00000	37,000	27.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,112.00000	7,012,000	27.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		69.00000	76,000	25.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,147.00000	5,051,000	25.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		144.00000	158,000	22.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,222.00000	3,133,000	22.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		357.00000	390,000	18.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,435.00000	1,365,000	18.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		621.00000	674,000	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		699.00000	649,000	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,146.00000	1,225,000	14.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		224.00000	200,000	14.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,973.00000	2,069,000	14.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		51.00000	44,000	14.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,939.00000	3,040,000	17.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		17.00000	15,000	17.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		12.00000	13,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,390.00000	9,288,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		30.00000	33,000	27.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,408.00000	7,308,000	27.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		63.00000	69,000	25.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,441.00000	5,344,000	25.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		128.00000	141,000	22.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,506.00000	3,416,000	22.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		307.00000	336,000	18.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,685.00000	1,611,000	18.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		522.00000	568,000	16.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		900.00000	843,000	16.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		958.00000	1,029,000	15.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		336.00000	304,000	15.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,705.00000	1,797,000	14.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		83.00000	72,000	14.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,646.00000	2,745,000	16.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		24.00000	20,000	16.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		11.00000	12,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,539.00000	9,437,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		29.00000	32,000	27.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,557.00000	7,457,000	27.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		60.00000	65,000	25.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,588.00000	5,490,000	25.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		121.00000	133,000	23.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,649.00000	3,558,000	23.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		286.00000	312,000	19.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,814.00000	1,737,000	19.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		480.00000	523,000	17.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,008.00000	948,000	17.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		874.00000	941,000	15.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		402.00000	366,000	15.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,576.00000	1,666,000	14.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		104.00000	91,000	14.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,499.00000	2,598,000	16.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		27.00000	23,000	16.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		16.00000	17,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,844.00000	8,742,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		37.00000	41,000	27.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,865.00000	6,766,000	27.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		75.00000	83,000	24.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,903.00000	4,808,000	24.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		159.00000	174,000	21.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,987.00000	2,899,000	21.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,186.00000	3,287,000	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		14.00000	12,000	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		15.00000	17,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,893.00000	8,792,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		37.00000	40,000	27.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,915.00000	6,815,000	27.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		74.00000	81,000	25.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,952.00000	4,856,000	25.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		156.00000	171,000	21.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,034.00000	2,946,000	21.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		396.00000	432,000	17.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,274.00000	1,207,000	17.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		702.00000	760,000	15.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		580.00000	535,000	15.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,292.00000	1,375,000	14.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		170.00000	150,000	14.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,161.00000	2,258,000	15.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		39.00000	33,000	15.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,136.00000	3,237,000	18.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		14.00000	12,000	18.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		15.00000	16,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,943.00000	8,841,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		36.00000	39,000	27.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,964.00000	6,864,000	27.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		73.00000	80,000	25.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,001.00000	4,905,000	25.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		153.00000	167,000	21.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,081.00000	2,992,000	21.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,087.00000	3,188,000	18.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		15.00000	13,000	18.01	0.00	0	0.00
AL13	On	04/02/2010	Index Future			254.20500	254.40200			0.00	0	0.00
AL7T	On	04/02/2010	Index Future			324.48200	324.60600			0.00	0	0.00
AL7T	On	06/05/2010	Index Future			330.92200	330.43600			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			300.29000	300.33200			0.00	0	0.00
ALBI	On	06/05/2010	Index Future			306.16900	305.57300			3,061,690.00	1	1,204.00
ALBI	On	05/08/2010	Index Future			311.61200	311.05500			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.68990	6.64840		16.50	0.00	0	14,736.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	51.00	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		8,152.00000	8,110,000	51.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	47.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		6,152.00000	6,110,000	47.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	41.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		4,152.00000	4,110,000	41.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	28.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		2,152.00000	2,110,000	28.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		852.00000	892,000	20.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		4.00000	2,000	20.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		1,848.00000	1,890,000	27.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	27.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		2,848.00000	2,890,000	34.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	34.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		3,848.00000	3,890,000	44.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	44.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,252.00000	8,210,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	47.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,252.00000	6,210,000	47.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	41.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,252.00000	4,210,000	41.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	29.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,252.00000	2,210,000	29.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		754.00000	794,000	20.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		6.00000	4,000	20.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,748.00000	1,790,000	26.47	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	4.90	Put		0.00000	0,000	26.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,748.00000	2,790,000	33.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	33.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,748.00000	3,790,000	43.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	43.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,302.00000	8,260,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	47.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,302.00000	6,260,000	47.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	41.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,302.00000	4,260,000	41.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	29.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,302.00000	2,260,000	29.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		706.00000	746,000	19.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		8.00000	6,000	19.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,698.00000	1,740,000	26.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	26.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,698.00000	2,740,000	33.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	33.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,698.00000	3,740,000	42.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	42.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,202.00000	8,160,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	47.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,202.00000	6,160,000	47.66	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	41.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		4,202.00000	4,160,000	41.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	29.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		2,202.00000	2,160,000	29.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		803.00000	843,000	20.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		5.00000	3,000	20.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		1,798.00000	1,840,000	26.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	26.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		2,798.00000	2,840,000	34.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	34.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		3,798.00000	3,840,000	44.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	44.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		8,102.00000	8,060,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	47.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		6,102.00000	6,060,000	47.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	41.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		4,102.00000	4,060,000	41.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	28.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		2,102.00000	2,060,000	28.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		901.00000	942,000	20.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		3.00000	2,000	20.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		1,898.00000	1,940,000	27.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	27.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		2,898.00000	2,940,000	34.72	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	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	34.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		3,898.00000	3,940,000	45.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	45.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	50.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,802.00000	7,760,000	50.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	46.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,802.00000	5,760,000	46.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	39.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,802.00000	3,760,000	39.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		1.00000	1,000	26.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,803.00000	1,761,000	26.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,199.00000	1,240,000	22.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		1.00000	0,000	22.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,198.00000	2,240,000	29.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	29.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,198.00000	3,240,000	37.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	37.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,198.00000	4,240,000	46.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	46.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		8,002.00000	7,960,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		6,002.00000	5,960,000	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	40.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		4,002.00000	3,960,000	40.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	27.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		2,002.00000	1,960,000	27.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,000.00000	1,041,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		2.00000	1,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		1,998.00000	2,040,000	28.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	28.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		2,998.00000	3,040,000	35.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	35.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		3,998.00000	4,040,000	46.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	46.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		8,052.00000	8,010,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	47.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		6,052.00000	6,010,000	47.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	41.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		4,052.00000	4,010,000	41.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	28.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		2,052.00000	2,010,000	28.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		950.00000	991,000	21.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		2.00000	1,000	21.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		1,948.00000	1,990,000	27.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	27.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		2,948.00000	2,990,000	35.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	35.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		3,948.00000	3,990,000	45.62	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	2.70	Put		0.00000	0,000	45.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	50.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,952.00000	7,910,000	50.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	47.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,952.00000	5,910,000	47.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	40.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,952.00000	3,910,000	40.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		0.00000	1,000	27.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,952.00000	1,911,000	27.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,050.00000	1,091,000	21.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		2.00000	1,000	21.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,048.00000	2,090,000	28.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	28.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,048.00000	3,090,000	35.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	35.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,048.00000	4,090,000	46.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	46.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	50.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,902.00000	7,860,000	50.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	46.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,902.00000	5,860,000	46.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	40.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,902.00000	3,860,000	40.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		1.00000	1,000	27.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,903.00000	1,861,000	27.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,099.00000	1,141,000	22.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		1.00000	1,000	22.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,098.00000	2,140,000	28.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	28.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,098.00000	3,140,000	36.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	36.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,098.00000	4,140,000	46.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	46.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	50.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,852.00000	7,810,000	50.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	46.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,852.00000	5,810,000	46.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	39.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,852.00000	3,810,000	39.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		1.00000	1,000	26.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,853.00000	1,811,000	26.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,149.00000	1,190,000	22.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		1.00000	0,000	22.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,148.00000	2,190,000	29.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	29.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,148.00000	3,190,000	37.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	37.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,148.00000	4,190,000	46.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	46.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	50.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,752.00000	7,710,000	50.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	46.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,752.00000	5,710,000	46.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	39.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,752.00000	3,710,000	39.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		1.00000	1,000	26.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,753.00000	1,711,000	26.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,249.00000	1,290,000	23.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		1.00000	0,000	23.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,248.00000	2,290,000	30.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	30.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,248.00000	3,290,000	38.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	38.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,248.00000	4,290,000	46.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	46.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		565.00000	602,000	19.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		17.00000	12,000	19.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		658.00000	697,000	19.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		10.00000	7,000	19.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		611.00000	650,000	19.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		13.00000	10,000	19.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		55.00000	64,000	18.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		357.00000	324,000	18.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		76.00000	88,000	17.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		278.00000	248,000	17.63	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.75	Call		106.00000	121,000	17.06	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.75	Put		208.00000	181,000	17.06	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.55	Call		202.00000	227,000	16.98	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.55	Put		104.00000	87,000	16.98	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.45	Call		270.00000	299,000	17.46	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.45	Put		72.00000	59,000	17.46	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.35	Call		347.00000	379,000	17.94	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.35	Put		49.00000	39,000	17.94	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.25	Call		430.00000	465,000	18.43	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.25	Put		32.00000	25,000	18.43	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.15	Call		519.00000	556,000	18.91	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.15	Put		21.00000	16,000	18.91	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.20	Call		474.00000	510,000	18.67	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.20	Put		26.00000	20,000	18.67	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.10	Call		33.00000	39,000	19.04	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.10	Put		485.00000	449,000	19.04	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.00	Call		46.00000	54,000	18.48	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.00	Put		398.00000	364,000	18.48	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.90	Call		65.00000	75,000	17.91	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.90	Put		317.00000	285,000	17.91	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.80	Call		90.00000	104,000	17.34	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.80	Put		242.00000	214,000	17.34	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.70	Call		124.00000	141,000	16.78	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.70	Put		176.00000	151,000	16.78	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.60	Call		172.00000	194,000	16.74	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	6.60	Put		124.00000	104,000	16.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		235.00000	262,000	17.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		87.00000	72,000	17.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		308.00000	338,000	17.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		60.00000	48,000	17.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		388.00000	421,000	18.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		40.00000	31,000	18.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		144.00000	164,000	16.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		146.00000	124,000	16.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,452.00000	8,410,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	48.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,452.00000	6,410,000	48.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	42.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,452.00000	4,410,000	42.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	30.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,452.00000	2,410,000	30.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,548.00000	1,590,000	25.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	25.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,548.00000	2,590,000	32.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	32.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,548.00000	3,590,000	41.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	41.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,402.00000	8,360,000	51.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	48.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,402.00000	6,360,000	48.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	42.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,402.00000	4,360,000	42.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	30.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,402.00000	2,360,000	30.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		39.00000	46,000	18.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		441.00000	406,000	18.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,598.00000	1,640,000	25.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	25.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,598.00000	2,640,000	32.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	32.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,598.00000	3,640,000	41.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	41.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,352.00000	8,310,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	47.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,352.00000	6,310,000	47.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	42.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,352.00000	4,310,000	42.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	30.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,352.00000	2,310,000	30.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,648.00000	1,690,000	25.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	25.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,648.00000	2,690,000	32.91	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	4.00	Put		0.00000	0,000	32.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,648.00000	3,690,000	42.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	42.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,502.00000	8,460,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	48.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,502.00000	6,460,000	48.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	42.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,502.00000	4,460,000	42.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	31.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,502.00000	2,460,000	31.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		28.00000	33,000	19.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		530.00000	493,000	19.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,499.00000	1,540,000	24.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	24.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,498.00000	2,540,000	31.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	31.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,498.00000	3,540,000	40.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	40.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,602.00000	8,560,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	48.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,602.00000	6,560,000	48.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	42.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,602.00000	4,560,000	42.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	31.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,602.00000	2,560,000	31.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		20.00000	24,000	19.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		622.00000	584,000	19.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,399.00000	1,440,000	24.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	24.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,398.00000	2,440,000	31.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	31.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,398.00000	3,440,000	39.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	39.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.73910	6.69770		16.86	0.00	0	506.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	37.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,902.00000	7,861,000	37.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	32.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,902.00000	5,861,000	32.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		1.00000	1,000	28.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,903.00000	3,862,000	28.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		24.00000	26,000	25.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,926.00000	1,887,000	25.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		319.00000	342,000	16.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		221.00000	203,000	16.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,107.00000	1,147,000	16.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		9.00000	8,000	16.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,099.00000	2,140,000	24.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	1,000	24.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Call		3,098.00000	3,139,000	27.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	27.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		4,098.00000	4,139,000	22.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	37.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,852.00000	7,811,000	37.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	32.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,852.00000	5,811,000	32.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		1.00000	2,000	27.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,853.00000	3,813,000	27.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		25.00000	27,000	25.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,877.00000	1,838,000	25.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		346.00000	370,000	16.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		198.00000	181,000	16.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,156.00000	1,196,000	17.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		8.00000	7,000	17.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,149.00000	2,190,000	24.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		1.00000	1,000	24.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,148.00000	3,189,000	27.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	27.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,148.00000	4,189,000	22.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	37.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,802.00000	7,761,000	37.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	32.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,802.00000	5,761,000	32.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		2.00000	2,000	27.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,804.00000	3,763,000	27.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		27.00000	29,000	24.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,829.00000	1,790,000	24.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		374.00000	400,000	16.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		176.00000	161,000	16.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,206.00000	1,246,000	17.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		8.00000	7,000	17.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,199.00000	2,240,000	24.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	24.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,198.00000	3,239,000	27.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	27.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,198.00000	4,239,000	22.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		269.00000	290,000	16.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		271.00000	251,000	16.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	37.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		8,152.00000	8,111,000	37.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	32.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		6,152.00000	6,111,000	32.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		1.00000	1,000	28.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		4,153.00000	4,112,000	28.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		18.00000	19,000	26.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,170.00000	2,130,000	26.02	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		214.00000	232,000	17.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		366.00000	343,000	17.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		871.00000	909,000	16.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		23.00000	20,000	16.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,850.00000	1,891,000	22.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		2.00000	2,000	22.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,848.00000	2,889,000	27.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	27.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,848.00000	3,889,000	23.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	23.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	37.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		8,052.00000	8,011,000	37.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	32.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		6,052.00000	6,011,000	32.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		1.00000	1,000	28.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		4,053.00000	4,012,000	28.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		21.00000	22,000	25.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		2,073.00000	2,033,000	25.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		249.00000	269,000	17.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		301.00000	280,000	17.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		963.00000	1,002,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		15.00000	13,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		1,949.00000	1,991,000	23.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		1.00000	2,000	23.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		2,948.00000	2,989,000	27.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	27.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		3,948.00000	3,989,000	22.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	37.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		8,202.00000	8,161,000	37.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	33.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		6,202.00000	6,161,000	33.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		1.00000	1,000	28.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		4,203.00000	4,162,000	28.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		16.00000	18,000	26.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,218.00000	2,179,000	26.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		199.00000	215,000	17.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		401.00000	376,000	17.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		826.00000	864,000	16.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		28.00000	25,000	16.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		1,800.00000	1,841,000	22.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		2.00000	2,000	22.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		2,798.00000	2,839,000	27.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	27.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		3,798.00000	3,839,000	23.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	23.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	37.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		8,102.00000	8,061,000	37.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	32.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		6,102.00000	6,061,000	32.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		1.00000	1,000	28.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		4,103.00000	4,062,000	28.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		19.00000	21,000	25.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		2,121.00000	2,082,000	25.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		231.00000	250,000	17.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		333.00000	311,000	17.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		917.00000	955,000	16.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		19.00000	16,000	16.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		1,900.00000	1,941,000	22.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	2,000	22.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		2,898.00000	2,939,000	27.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	27.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		3,898.00000	3,939,000	23.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	23.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	37.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,952.00000	7,911,000	37.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	32.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,952.00000	5,911,000	32.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		1.00000	1,000	28.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,953.00000	3,912,000	28.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		23.00000	25,000	25.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,975.00000	1,936,000	25.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		293.00000	315,000	16.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		245.00000	226,000	16.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,059.00000	1,098,000	16.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		11.00000	9,000	16.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,049.00000	2,090,000	23.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	1,000	23.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,048.00000	3,089,000	27.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	27.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,048.00000	4,089,000	22.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	37.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,452.00000	8,411,000	37.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	33.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,452.00000	6,411,000	33.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		1.00000	1,000	29.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,453.00000	4,412,000	29.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		11.00000	12,000	26.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,463.00000	2,423,000	26.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		137.00000	149,000	18.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		589.00000	560,000	18.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		616.00000	649,000	16.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		68.00000	60,000	16.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,552.00000	1,592,000	20.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		4.00000	3,000	20.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,548.00000	2,589,000	26.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	26.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,548.00000	3,589,000	25.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	25.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	37.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Put		8,402.00000	8,361,000	37.79	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		6,402.00000	6,361,000	33.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		1.00000	1,000	29.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,403.00000	4,362,000	29.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Call		12.00000	13,000	26.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Put		2,414.00000	2,374,000	26.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Call		147.00000	160,000	18.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Put		549.00000	521,000	18.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Call		656.00000	690,000	16.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Put		58.00000	51,000	16.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Call		1,601.00000	1,642,000	20.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Put		3.00000	3,000	20.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Call		2,598.00000	2,639,000	26.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	26.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Call		3,598.00000	3,639,000	24.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	24.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	37.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Put		8,302.00000	8,261,000	37.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	33.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Put		6,302.00000	6,261,000	33.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Call		1.00000	1,000	28.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Put		4,303.00000	4,262,000	28.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		14.00000	15,000	26.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Put		2,316.00000	2,276,000	26.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Call		171.00000	185,000	18.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		473.00000	446,000	18.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		739.00000	775,000	16.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		41.00000	36,000	16.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		1,701.00000	1,741,000	21.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		3.00000	2,000	21.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,698.00000	2,739,000	26.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	26.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,698.00000	3,739,000	24.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	24.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	37.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,252.00000	8,211,000	37.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	33.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,252.00000	6,211,000	33.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		1.00000	1,000	28.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,253.00000	4,212,000	28.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		15.00000	16,000	26.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,267.00000	2,227,000	26.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		184.00000	199,000	17.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		436.00000	410,000	17.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		782.00000	819,000	16.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		34.00000	30,000	16.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,750.00000	1,791,000	21.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		2.00000	2,000	21.70	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	3.95	Call		2,748.00000	2,789,000	27.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	27.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,748.00000	3,789,000	23.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	23.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	37.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,502.00000	8,461,000	37.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	33.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,502.00000	6,461,000	33.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		1.00000	1,000	29.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,503.00000	4,462,000	29.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		10.00000	11,000	26.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,512.00000	2,472,000	26.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		127.00000	138,000	19.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		629.00000	599,000	19.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		577.00000	610,000	16.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		79.00000	71,000	16.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,502.00000	1,543,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		4.00000	4,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,498.00000	2,539,000	25.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	25.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,498.00000	3,539,000	25.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	25.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	37.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,352.00000	8,311,000	37.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	33.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,352.00000	6,311,000	33.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	28.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,353.00000	4,312,000	28.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		13.00000	14,000	26.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,365.00000	2,325,000	26.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		159.00000	172,000	18.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		511.00000	483,000	18.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		697.00000	732,000	16.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		49.00000	43,000	16.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,651.00000	1,692,000	20.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		3.00000	3,000	20.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,648.00000	2,689,000	26.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	26.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,648.00000	3,689,000	24.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	24.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	37.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,552.00000	8,511,000	37.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	34.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,552.00000	6,511,000	34.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		1.00000	1,000	29.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,553.00000	4,512,000	29.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		10.00000	10,000	26.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,562.00000	2,521,000	26.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		118.00000	129,000	19.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		670.00000	640,000	19.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		540.00000	572,000	16.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		92.00000	83,000	16.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,452.00000	1,493,000	19.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		4.00000	4,000	19.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,448.00000	2,489,000	25.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,448.00000	3,489,000	25.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	25.67	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.78400	6.74150		17.13	678,400.00	100	470.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		299.00000	318,000	17.70	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		464.00000	441,000	17.70	0.00	0	0.00
CRD1 On	04/02/2010	Index Future			131.67300	131.67300			0.00	0	0.00
CRD1 On	06/05/2010	Index Future			134.08200	133.97100			0.00	0	2.00
GOVI On	04/02/2010	GOVI			301.84200	301.92500		5.37	196,197,300.00	65	0.00
GOVI On	04/02/2010	GOVI	304.00	Call		21.00000	0,000	5.37	0.00	0	0.00
GOVI On	04/02/2010	GOVI	304.00	Put		20,771.00000	21,580,000	5.37	0.00	0	0.00
GOVI On	06/05/2010	GOVI			307.76400	307.19400		6.80	160,037,280.00	52	324.00
GOVI On	06/05/2010	GOVI	309.80	Call		30,282.00000	32,448,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		56,342.00000	52,808,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			313.40100	312.84000		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		45,512.00000	47,833,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		73,112.00000	69,823,000	6.57	0.00	0	0.00
GVIX On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	04/02/2010	Index Future			358.21400	358.21400			17,910,700.00	5	0.00
ILBI	On	06/05/2010	Index Future			364.68900	364.68900			18,234,450.00	5	433.00
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
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	04/02/2010	Jibar Tradeable Future			6.97700	6.96600		0.26	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	17/02/2010	Jibar Tradeable Future			7.12500	7.11500			0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.05600	7.03900			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			6.93200	6.92900			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.90600	6.89500			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.88600	6.87600			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.88600	6.87600			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.93200	6.92800			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/12/2010	Jibar Tradeable Future			7.08400	7.08800			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			7.32700	7.34400			0.00	0	0.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			7.69300	7.72100			0.00	0	5,000.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			8.11000	8.12800			0.00	0	0.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			8.31000	8.32500			0.00	0	5,000.00
JN02	On 04/02/2010	JNOTE			7.88100	7.85100		2.63	0.00	0	0.00
JN05	On 04/02/2010	JNOTE			8.79400	8.73500		5.41	0.00	0	0.00
JN10	On 04/02/2010	JNOTE			9.02700	8.93500		8.73	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 04/02/2010	Index Future			291.57800	291.44400			0.00	0	0.00
OTH1	On 06/05/2010	Index Future			297.33600	296.52900			0.00	0	3.00
R155	On 04/02/2010	Bond Future			7.55000	7.48500		1.50	0.00	0	0.00
R155	On 04/02/2010	Bond Future	7.50	Call		48.00000	0,000	1.49	0.00	0	0.00
R155	On 04/02/2010	Bond Future	7.50	Put		25.00000	76,000	1.49	0.00	0	0.00
R155	On 06/05/2010	Bond Future			7.51100	7.50100			0.00	0	0.00
R155	On 06/05/2010	Bond Future	7.50	Call		0.00000	0,000		0.00	0	0.00
R155	On 06/05/2010	Bond Future	7.50	Put		1.00000	14,000		0.00	0	0.00
R155	On 06/05/2010	Bond Future	7.55	Call		63.00000	50,000		0.00	0	0.00
R155	On 06/05/2010	Bond Future	7.55	Put		0.00000	0,000		0.00	0	0.00
R155	On 06/05/2010	Bond Future	7.45	Call		0.00000	0,000		0.00	0	0.00
R155	On 06/05/2010	Bond Future	7.45	Put		65.00000	78,000		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	04/02/2010	Bond Future			8.37000	8.36100		5.00	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Call		0.00000	0,000	4.86	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		3,113.00000	3,159,000	4.86	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.42600	8.44900		4.50	0.00	0	7,091.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,238.00000	1,292,000	4.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		994.00000	938,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.49400	8.51800		4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,205.00000	2,268,000	4.59	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,149.00000	1,102,000	4.59	0.00	0	0.00
R157	On	04/11/2010	Bond Future			8.53700	8.56200		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		1,965.00000	2,015,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		2,236.00000	2,177,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,070.00000	2,122,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		2,122.00000	2,065,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		1,864.00000	1,912,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		2,355.00000	2,293,000	5.00	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.17000	9.17100		11.25	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Call		0.00000	0,000	10.78	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		9,001.00000	8,992,000	10.78	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.19000	9.23200		10.00	0.00	0	19,109.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,382.00000	1,514,000	9.90	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		3,520.00000	3,269,000	9.90	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.24100	9.28400		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,241.00000	3,429,000	10.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R186	On	05/08/2010	Bond Future	9.25	Put		3,546.00000	3,348,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,471.00000	1,579,000	10.51	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		6,416.00000	6,137,000	10.51	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		5,874.00000	6,137,000	11.23	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		1,814.00000	1,691,000	11.23	0.00	0	1,300.00
R186	On	04/11/2010	Bond Future			9.27600	9.32000		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,032.00000	4,220,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		4,655.00000	4,452,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,239.00000	4,434,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		4,416.00000	4,221,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,830.00000	4,012,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		4,900.00000	4,692,000	11.00	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.44000	8.43100		5.00	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Call		0.00000	0,000	4.82	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		3,766.00000	3,802,000	4.82	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.49400	8.51700		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		856.00000	895,000	4.25	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		920.00000	872,000	4.25	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.56100	8.58500		4.50	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,202.00000	2,257,000	4.68	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		726.00000	695,000	4.68	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.59600	8.62100		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,240.00000	1,277,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		1,654.00000	1,606,000	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
R201	On	04/11/2010	Bond Future	8.55	Call		1,319.00000	1,357,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		1,562.00000	1,514,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,165.00000	1,201,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1,751.00000	1,702,000	4.00	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.00000	8.99100		7.25	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Call		0.00000	0,000	6.97	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		4,295.00000	4,343,000	6.97	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.05200	9.07400		6.50	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,083.00000	1,129,000	6.50	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		1,464.00000	1,397,000	6.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.12100	9.14400		6.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,191.00000	2,250,000	6.89	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		1,664.00000	1,608,000	6.89	0.00	0	0.00
R203	On	04/11/2010	Bond Future			9.17300	9.19700		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		2,462.00000	2,520,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		2,205.00000	2,147,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		2,586.00000	2,646,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		2,088.00000	2,032,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,342.00000	2,398,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		2,327.00000	2,267,000	7.00	0.00	0	0.00
R204	On	04/02/2010	Bond Future			9.03000	9.02100		8.25	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Call		0.00000	0,000	7.92	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		4,899.00000	4,951,000	7.92	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		107.00000	0,000	8.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/02/2010	Bond Future	9.00	Put		228.00000	173,000	8.10	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.50	Call		0.00000	0,000	7.96	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.50	Put		3,072.00000	3,124,000	7.96	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.07600	9.09800		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,147.00000	1,196,000	7.25	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		1,702.00000	1,626,000	7.25	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.14100	9.16400		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,328.00000	2,392,000	7.84	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		1,856.00000	1,793,000	7.84	0.00	0	0.00
R204	On	04/11/2010	Bond Future			9.18600	9.21000		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		2,767.00000	2,831,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		2,552.00000	2,487,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		2,903.00000	2,969,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		2,420.00000	2,357,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		2,635.00000	2,697,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		2,689.00000	2,622,000	8.00	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.49500	8.48100		4.25	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Call		0.00000	0,000	4.09	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,223.00000	3,268,000	4.09	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.57800	8.59000		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,022.00000	1,041,000	3.82	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		538.00000	520,000	3.82	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.66900	8.68200		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,575.00000	1,596,000	3.90	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	05/08/2010	Bond Future	9.00	Put		674.00000	658,000	3.90	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.71600	8.73000		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,087.00000	1,101,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1,704.00000	1,681,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,144.00000	1,159,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		1,626.00000	1,604,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,031.00000	1,044,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1,783.00000	1,758,000	4.00	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.17500	9.17100		9.25	0.00	0	0.00
R207	On	04/02/2010	Bond Future	8.25	Call		0.00000	0,000	8.85	0.00	0	0.00
R207	On	04/02/2010	Bond Future	8.25	Put		5,660.00000	5,683,000	8.85	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.22700	9.24800		8.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,488.00000	1,542,000	8.25	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		1,476.00000	1,409,000	8.25	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.29300	9.31600		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		2,697.00000	2,769,000	8.69	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		1,663.00000	1,605,000	8.69	0.00	0	0.00
R207	On	04/11/2010	Bond Future			9.33700	9.36000		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		2,496.00000	2,553,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		3,110.00000	3,039,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		2,624.00000	2,683,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		2,958.00000	2,889,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,372.00000	2,427,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		3,267.00000	3,194,000	9.00	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	04/02/2010	Bond Future			9.17000	9.16100		9.75	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Call		0.00000	0,000	9.37	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		4,173.00000	4,228,000	9.37	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.20800	9.22900		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,576.00000	1,634,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		1,450.00000	1,382,000	9.00	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.26500	9.28800		9.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		2,939.00000	3,015,000	9.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		1,699.00000	1,640,000	9.45	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.30700	9.33000		9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		2,676.00000	2,737,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		3,143.00000	3,070,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		2,812.00000	2,875,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		2,987.00000	2,916,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,544.00000	2,603,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		3,304.00000	3,229,000	10.00	0.00	0	0.00
R209	On	04/02/2010	Bond Future			9.05500	9.06000		14.00	0.00	0	0.00
R209	On	04/02/2010	Bond Future	7.50	Call		0.00000	0,000	13.39	0.00	0	0.00
R209	On	04/02/2010	Bond Future	7.50	Put		13,723.00000	13,685,000	13.39	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		6,620.00000	6,658,000	15.29	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		0.00000	0,000	15.29	0.00	0	0.00
R209	On	06/05/2010	Bond Future			9.04300	9.10500		13.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		384.00000	460,000	12.65	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		5,211.00000	4,815,000	12.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/08/2010			9.07800	9.14200		13.50	0.00	0	0.00
R209	On	05/08/2010	8.75	Call		1,564.00000	1,733,000	13.31	0.00	0	0.00
R209	On	05/08/2010	8.75	Put		4,609.00000	4,295,000	13.31	0.00	0	0.00
R209	On	04/11/2010			9.10200	9.16700		14.50	0.00	0	0.00
R209	On	04/11/2010	9.00	Call		3,171.00000	3,399,000	15.00	0.00	0	0.00
R209	On	04/11/2010	9.00	Put		4,436.00000	4,176,000	15.00	0.00	0	0.00
R209	On	04/11/2010	9.05	Call		3,335.00000	3,571,000	15.00	0.00	0	0.00
R209	On	04/11/2010	9.05	Put		4,218.00000	3,965,000	15.00	0.00	0	0.00
R209	On	04/11/2010	8.95	Call		3,011.00000	3,232,000	15.00	0.00	0	0.00
R209	On	04/11/2010	8.95	Put		4,662.00000	4,395,000	15.00	0.00	0	0.00
TRT1	On	04/02/2010			298.20500	298.20500			0.00	0	0.00
TRT1	On	06/05/2010			303.97700	303.40900			0.00	0	100.00
Total for Derivatives :									418,345,243.40	2,927	881,237.00

i-Bonds

CGR5	On	23/07/2011			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011			7.49000	7.48000			0.00	0	0.00
R157	On	15/09/2015			8.34000	8.36000		16,680,000,000.00		2,000,000	1,000,000.00
R186	On	21/12/2026			9.13000	9.16500			0.00	0	0.00
R201	On	21/12/2014			8.41000	8.43000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			8.97000	8.99000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.00000	9.02000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.46500	8.48000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.14500	9.17000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.14000	9.16000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			9.00000	9.05500			0.00	0	0.00
Total for j-Bonds :										16,680,000,000.00	2,000,000	1,000,000.00
Grand Total:										17,098,345,243.40	2,002,927	1,881,237.00