



Daily MTM Report

Daily summary for: 05/02/2010

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			7.77210	7.67700		16.72	134,410,697.40	17,294	270,713.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	46.26	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,823.00000	8,728,000	46.26	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	43.99	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,823.00000	6,728,000	43.99	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	46.26	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,573.00000	8,478,000	46.26	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	43.54	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,573.00000	6,478,000	43.54	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		35.00000	41,000	18.76	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		608.00000	519,000	18.76	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		462.00000	548,000	18.28	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		35.00000	26,000	18.28	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,427.00000	1,522,000	22.37	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		0.00000	0,000	22.37	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,427.00000	2,522,000	22.40	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	5.25	Put		0.00000	0,000	22.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,427.00000	3,522,000	28.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	28.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,323.00000	8,228,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		689.00000	780,000	19.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		12.00000	8,000	19.07	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,677.00000	1,772,000	23.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	23.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,677.00000	2,772,000	21.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	21.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,677.00000	3,772,000	33.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	33.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,373.00000	8,278,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	43.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,373.00000	6,278,000	43.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,627.00000	3,722,000	32.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	32.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,473.00000	8,378,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	37.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,473.00000	4,378,000	37.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		550.00000	639,000	18.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		23.00000	17,000	18.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,527.00000	1,622,000	22.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	22.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,527.00000	3,622,000	30.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	30.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,773.00000	8,678,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	43.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,773.00000	6,678,000	43.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		8,973.00000	8,878,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	44.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		6,973.00000	6,878,000	44.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		11.00000	12,000	20.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		984.00000	890,000	20.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		2,027.00000	2,122,000	24.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	24.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		3,027.00000	3,122,000	21.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	21.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,923.00000	8,828,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	44.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,923.00000	6,828,000	44.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,873.00000	8,778,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	44.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		6,873.00000	6,778,000	44.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,673.00000	8,578,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	43.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,673.00000	6,578,000	43.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,723.00000	8,628,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	43.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,723.00000	6,628,000	43.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,623.00000	8,528,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	43.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,623.00000	6,528,000	43.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,377.00000	1,472,000	22.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	22.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,377.00000	2,472,000	22.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	22.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,377.00000	3,472,000	28.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	28.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,523.00000	8,428,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	43.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,523.00000	6,428,000	43.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,423.00000	8,328,000	46.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	43.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,423.00000	6,328,000	43.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	38.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,923.00000	4,828,000	38.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,577.00000	3,672,000	31.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	31.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		40.00000	48,000	18.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		563.00000	476,000	18.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		506.00000	593,000	18.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		29.00000	21,000	18.44	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,477.00000	1,572,000	22.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	22.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,477.00000	2,572,000	22.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,477.00000	3,572,000	29.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	29.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		26.00000	30,000	19.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		699.00000	608,000	19.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		380.00000	461,000	17.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		53.00000	39,000	17.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,327.00000	1,422,000	21.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	21.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,327.00000	2,422,000	22.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	22.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,327.00000	3,422,000	27.15	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	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	27.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,078.00000	1,173,000	20.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		1.00000	1,000	20.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,077.00000	2,172,000	24.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	24.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,077.00000	3,172,000	22.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	22.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		304.00000	380,000	17.66	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		77.00000	58,000	17.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,228.00000	1,323,000	21.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		1.00000	1,000	21.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,227.00000	2,322,000	23.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	23.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,227.00000	3,322,000	25.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		22.00000	26,000	19.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		745.00000	654,000	19.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		341.00000	420,000	17.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		64.00000	48,000	17.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,277.00000	2,372,000	23.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	23.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,277.00000	3,372,000	26.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,178.00000	1,273,000	21.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		1.00000	1,000	21.11	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	5.50	Call		2,177.00000	2,272,000	23.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	23.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,177.00000	3,272,000	24.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	24.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	40.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,373.00000	5,278,000	40.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,128.00000	1,223,000	20.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		1.00000	1,000	20.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,127.00000	2,222,000	23.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	23.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,127.00000	3,222,000	23.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	23.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	37.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,523.00000	4,428,000	37.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		9.00000	10,000	20.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,032.00000	938,000	20.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		164.00000	207,000	16.87	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		187.00000	135,000	16.87	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		979.00000	1,074,000	20.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		2.00000	2,000	20.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,977.00000	2,072,000	24.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	24.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,977.00000	3,072,000	20.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	20.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		144.00000	178,000	16.72	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		217.00000	156,000	16.72	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		930.00000	1,024,000	19.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		3.00000	2,000	19.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,927.00000	2,022,000	24.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	24.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,927.00000	3,022,000	19.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	19.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3.00000	3,000	22.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,376.00000	1,281,000	22.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		642.00000	733,000	18.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		15.00000	11,000	18.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,627.00000	1,722,000	23.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	23.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,627.00000	2,722,000	21.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	21.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		110.00000	136,000	17.12	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		283.00000	214,000	17.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		832.00000	926,000	19.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		5.00000	4,000	19.54	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,827.00000	1,922,000	24.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	24.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,827.00000	2,922,000	20.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	20.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		5.00000	5,000	21.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,228.00000	1,133,000	21.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		784.00000	877,000	19.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		7.00000	5,000	19.38	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,777.00000	1,872,000	24.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	24.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		736.00000	829,000	19.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		9.00000	7,000	19.23	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,727.00000	1,822,000	23.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	23.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,727.00000	2,822,000	20.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	20.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	40.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,423.00000	5,328,000	40.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	37.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,423.00000	4,328,000	37.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		595.00000	685,000	18.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		18.00000	13,000	18.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,577.00000	1,672,000	23.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	23.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,577.00000	2,672,000	21.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	21.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	36.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,323.00000	4,228,000	36.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		420.00000	504,000	18.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		43.00000	32,000	18.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	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
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,723.00000	7,628,000	45.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,277.00000	1,372,000	21.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	21.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,777.00000	2,872,000	20.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	20.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,277.00000	4,372,000	37.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	37.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	46.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		7,973.00000	7,878,000	46.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	38.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		4,973.00000	4,878,000	38.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		1,029.00000	1,123,000	20.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		2.00000	1,000	20.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,527.00000	2,622,000	21.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	21.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		4,027.00000	4,122,000	37.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	37.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		268.00000	341,000	17.50	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		91.00000	69,000	17.50	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3.00000	3,000	22.44	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,476.00000	1,381,000	22.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	37.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,573.00000	4,478,000	37.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		239.00000	305,000	17.34	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		112.00000	83,000	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	7.60	Call		211.00000	270,000	17.19	0.00	0	238.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		134.00000	98,000	17.19	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1.00000	1,000	24.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,874.00000	1,779,000	24.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1.00000	1,000	23.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,774.00000	1,679,000	23.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		187.00000	237,000	17.03	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		160.00000	115,000	17.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		96.00000	118,000	17.33	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		319.00000	246,000	17.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	38.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,773.00000	4,678,000	38.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		62.00000	76,000	17.94	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		435.00000	354,000	17.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	39.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,023.00000	4,928,000	39.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		30.00000	35,000	18.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		653.00000	563,000	18.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	37.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,673.00000	4,578,000	37.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1.00000	1,000	24.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1,974.00000	1,879,000	24.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		83.00000	102,000	17.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		356.00000	280,000	17.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	38.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,723.00000	4,628,000	38.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		72.00000	89,000	17.74	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		395.00000	317,000	17.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		47.00000	56,000	18.35	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		520.00000	434,000	18.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	38.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,823.00000	4,728,000	38.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	26.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,423.00000	2,328,000	26.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	26.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,323.00000	2,228,000	26.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	25.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,223.00000	2,128,000	25.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		54.00000	66,000	18.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		477.00000	394,000	18.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	39.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,223.00000	5,128,000	39.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	27.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,523.00000	2,428,000	27.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		16.00000	19,000	19.78	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		839.00000	747,000	19.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	39.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,173.00000	5,078,000	39.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		19.00000	22,000	19.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		792.00000	700,000	19.58	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	12.95	Call		0.00000	0,000	39.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,273.00000	5,178,000	39.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		14.00000	16,000	19.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		887.00000	794,000	19.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	40.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,323.00000	5,228,000	40.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	28.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,723.00000	2,628,000	28.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	27.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,623.00000	2,528,000	27.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		12.00000	14,000	20.19	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		935.00000	842,000	20.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	40.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,473.00000	5,378,000	40.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		8.00000	9,000	20.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,081.00000	987,000	20.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	42.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		5,973.00000	5,878,000	42.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		4.00000	4,000	21.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,327.00000	1,232,000	21.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	40.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,573.00000	5,478,000	40.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	29.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,873.00000	2,778,000	29.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		6.00000	6,000	21.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,179.00000	1,084,000	21.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	42.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,923.00000	5,828,000	42.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	41.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,673.00000	5,578,000	41.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	29.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		2,973.00000	2,878,000	29.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		4.00000	5,000	21.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,277.00000	1,183,000	21.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	40.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,523.00000	5,428,000	40.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	29.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,823.00000	2,728,000	29.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		7.00000	7,000	21.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,130.00000	1,035,000	21.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	41.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,823.00000	5,728,000	41.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2.00000	2,000	23.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,625.00000	1,530,000	23.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1.00000	1,000	23.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,724.00000	1,629,000	23.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	42.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,123.00000	6,028,000	42.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1.00000	1,000	24.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,924.00000	1,829,000	24.27	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	14.00	Call		0.00000	0,000	43.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,323.00000	6,228,000	43.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	36.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,223.00000	4,128,000	36.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1.00000	0,000	25.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,124.00000	2,028,000	25.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	43.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,473.00000	6,378,000	43.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	36.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,373.00000	4,278,000	36.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	36.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,273.00000	4,178,000	36.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	42.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,223.00000	6,128,000	42.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	36.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,123.00000	4,028,000	36.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	35.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,023.00000	3,928,000	35.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1.00000	1,000	24.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,024.00000	1,929,000	24.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	43.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,273.00000	6,178,000	43.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	36.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,173.00000	4,078,000	36.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	35.88	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	11.75	Put		4,073.00000	3,978,000	35.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	35.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		3,973.00000	3,878,000	35.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	34.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,873.00000	3,778,000	34.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	41.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,623.00000	5,528,000	41.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	29.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,923.00000	2,828,000	29.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3.00000	3,000	22.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,426.00000	1,331,000	22.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	41.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,723.00000	5,628,000	41.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	31.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,223.00000	3,128,000	31.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	30.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,123.00000	3,028,000	30.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	30.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,023.00000	2,928,000	30.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2.00000	2,000	22.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,525.00000	1,430,000	22.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	41.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,773.00000	5,678,000	41.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	30.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,073.00000	2,978,000	30.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2.00000	2,000	22.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,575.00000	1,480,000	22.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	41.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,873.00000	5,778,000	41.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	34.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,773.00000	3,678,000	34.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	33.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,673.00000	3,578,000	33.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	33.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,573.00000	3,478,000	33.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	32.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,473.00000	3,378,000	32.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	32.03	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,373.00000	3,278,000	32.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	31.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,273.00000	3,178,000	31.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	30.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,173.00000	3,078,000	30.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1.00000	1,000	23.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,674.00000	1,579,000	23.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	42.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,023.00000	5,928,000	42.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	35.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,923.00000	3,828,000	35.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	34.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,823.00000	3,728,000	34.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	33.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,723.00000	3,628,000	33.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	33.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,623.00000	3,528,000	33.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	32.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,523.00000	3,428,000	32.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	32.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,423.00000	3,328,000	32.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1.00000	1,000	23.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,824.00000	1,729,000	23.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,873.00000	4,778,000	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	28.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,773.00000	2,678,000	28.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	28.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,673.00000	2,578,000	28.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	27.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,573.00000	2,478,000	27.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	27.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,473.00000	2,378,000	27.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	26.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,373.00000	2,278,000	26.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	25.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,273.00000	2,178,000	25.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1.00000	0,000	24.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,074.00000	1,978,000	24.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	37.74	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,623.00000	4,528,000	37.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1.00000	0,000	25.44	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,174.00000	2,078,000	25.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	34.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,763.00000	3,668,000	34.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	31.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,323.00000	3,228,000	31.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	45.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,923.00000	7,828,000	45.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,077.00000	4,172,000	37.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	37.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	45.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,873.00000	7,778,000	45.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,127.00000	4,222,000	37.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	37.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	46.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,023.00000	7,928,000	46.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,977.00000	4,072,000	37.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	37.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,123.00000	8,028,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		126.00000	156,000	16.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		249.00000	184,000	16.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		881.00000	975,000	19.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		4.00000	3,000	19.70	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,877.00000	1,972,000	24.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	24.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,877.00000	2,972,000	20.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	20.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,877.00000	3,972,000	37.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	37.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,173.00000	8,078,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	42.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,173.00000	6,078,000	42.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,827.00000	3,922,000	36.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	36.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,223.00000	8,128,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,777.00000	3,872,000	35.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	35.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	45.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,773.00000	7,678,000	45.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,227.00000	4,322,000	37.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	37.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	45.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,823.00000	7,728,000	45.80	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	3.50	Call		4,177.00000	4,272,000	37.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	37.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	46.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,073.00000	7,978,000	46.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	42.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,073.00000	5,978,000	42.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,927.00000	4,022,000	37.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	37.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,273.00000	8,178,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,727.00000	3,822,000	34.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	34.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.90620	7.80940		17.90	2,616,952.20	331	39,804.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		175.00000	185,000	19.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		766.00000	679,000	19.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,341.00000	8,244,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	30.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,341.00000	6,244,000	30.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,659.00000	3,756,000	28.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,391.00000	8,294,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	30.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,391.00000	6,294,000	30.61	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	4.20	Call		3,609.00000	3,706,000	28.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	28.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,491.00000	8,394,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,791.00000	8,694,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		8,991.00000	8,894,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	31.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		6,991.00000	6,894,000	31.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		14.00000	15,000	27.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,005.00000	2,909,000	27.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,941.00000	8,844,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	31.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,941.00000	6,844,000	31.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		15.00000	16,000	26.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		2,956.00000	2,860,000	26.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,062.00000	2,159,000	22.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		3.00000	3,000	22.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,060.00000	3,156,000	27.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	27.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,891.00000	8,794,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	31.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,891.00000	6,794,000	31.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,691.00000	8,594,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,741.00000	8,644,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,641.00000	8,544,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	31.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,641.00000	6,544,000	31.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		532.00000	594,000	17.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		173.00000	138,000	17.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,370.00000	1,467,000	18.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		11.00000	11,000	18.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,361.00000	2,458,000	24.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		2.00000	2,000	24.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,360.00000	3,456,000	28.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	28.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,541.00000	8,444,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	30.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,541.00000	6,444,000	30.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,468.00000	1,565,000	19.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		9.00000	9,000	19.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,460.00000	2,557,000	24.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	24.84	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	4.35	Call		3,459.00000	3,556,000	28.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	28.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,441.00000	8,344,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		668.00000	739,000	17.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		109.00000	83,000	17.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,566.00000	1,663,000	19.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		7.00000	7,000	19.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,559.00000	3,656,000	28.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	28.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,491.00000	6,394,000	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	2,000	29.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		4,992.00000	4,896,000	29.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		195.00000	209,000	19.43	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		686.00000	603,000	19.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		632.00000	701,000	17.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		123.00000	95,000	17.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,517.00000	1,614,000	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		8.00000	8,000	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,510.00000	2,607,000	25.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	25.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,509.00000	3,606,000	28.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	28.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		165.00000	175,000	20.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		806.00000	719,000	20.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		120.00000	124,000	21.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,061.00000	968,000	21.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	31.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,791.00000	6,694,000	31.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	31.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,741.00000	6,644,000	31.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		7.00000	7,000	28.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,748.00000	3,651,000	28.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	31.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,691.00000	6,594,000	31.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		126.00000	131,000	20.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,017.00000	925,000	20.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,129.00000	1,224,000	17.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		20.00000	18,000	17.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,111.00000	2,209,000	22.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		2.00000	3,000	22.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,110.00000	3,206,000	27.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	27.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		156.00000	165,000	20.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		847.00000	759,000	20.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		501.00000	560,000	17.35	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		192.00000	154,000	17.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,311.00000	2,408,000	23.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		2.00000	2,000	23.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,310.00000	3,406,000	28.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	28.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		1.00000	1,000	29.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,242.00000	5,145,000	29.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		4.00000	4,000	28.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,245.00000	4,148,000	28.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		11.00000	11,000	27.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,252.00000	3,155,000	27.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		148.00000	156,000	20.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		889.00000	800,000	20.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		471.00000	528,000	17.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		212.00000	172,000	17.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,272.00000	1,370,000	18.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		13.00000	14,000	18.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,261.00000	2,358,000	23.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		2.00000	2,000	23.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,260.00000	3,356,000	28.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,000	28.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		1.00000	1,000	29.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,292.00000	5,195,000	29.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		4.00000	4,000	28.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,295.00000	4,198,000	28.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		11.00000	11,000	27.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,302.00000	3,205,000	27.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		140.00000	147,000	20.58	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	8.60	Put		931.00000	841,000	20.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,224.00000	1,321,000	18.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		15.00000	15,000	18.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,211.00000	2,308,000	23.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		2.00000	2,000	23.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,210.00000	3,306,000	27.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,000	27.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	1,000	29.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,342.00000	5,245,000	29.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		10.00000	10,000	27.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,351.00000	3,254,000	27.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		133.00000	139,000	20.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		974.00000	883,000	20.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,175.00000	1,273,000	17.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		16.00000	17,000	17.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,161.00000	2,258,000	23.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		2.00000	2,000	23.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,160.00000	3,256,000	27.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,000	27.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	1,000	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,492.00000	5,395,000	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		3.00000	3,000	29.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,494.00000	4,397,000	29.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		9.00000	9,000	27.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,500.00000	3,403,000	27.84	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	8.80	Call		114.00000	118,000	21.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,105.00000	1,012,000	21.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		349.00000	386,000	17.76	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		340.00000	280,000	17.76	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,038.00000	1,129,000	17.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		29.00000	23,000	17.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		2,012.00000	2,109,000	22.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		3.00000	3,000	22.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		3,010.00000	3,107,000	27.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	1,000	27.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		329.00000	362,000	17.83	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		370.00000	306,000	17.83	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		993.00000	1,081,000	16.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		34.00000	25,000	16.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,962.00000	2,059,000	21.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		3.00000	3,000	21.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,960.00000	3,057,000	27.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	27.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	1,000	29.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,592.00000	5,495,000	29.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		8.00000	8,000	28.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,599.00000	3,502,000	28.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		103.00000	105,000	21.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,194.00000	1,099,000	21.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		310.00000	338,000	17.90	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		401.00000	332,000	17.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		949.00000	1,034,000	16.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		40.00000	28,000	16.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,913.00000	2,010,000	21.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		4.00000	4,000	21.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,910.00000	3,007,000	27.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	27.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		1.00000	1,000	29.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,692.00000	5,595,000	29.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		7.00000	7,000	28.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,698.00000	3,601,000	28.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,892.00000	5,795,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		2.00000	2,000	29.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,893.00000	4,796,000	29.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		6.00000	6,000	28.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,897.00000	3,800,000	28.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		16.00000	16,000	26.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,907.00000	2,810,000	26.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		1.00000	1,000	29.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,842.00000	5,745,000	29.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		2.00000	2,000	29.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,843.00000	4,746,000	29.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		6.00000	6,000	28.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,847.00000	3,750,000	28.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		743.00000	819,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		84.00000	63,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,665.00000	1,762,000	20.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		6.00000	6,000	20.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,660.00000	2,757,000	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	1,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,792.00000	5,695,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		6.00000	6,000	28.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,797.00000	3,700,000	28.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		18.00000	18,000	26.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,809.00000	2,712,000	26.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		85.00000	85,000	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,376.00000	1,279,000	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		246.00000	266,000	18.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		537.00000	460,000	18.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		782.00000	860,000	16.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		73.00000	54,000	16.81	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,714.00000	1,811,000	20.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		5.00000	5,000	20.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,710.00000	2,807,000	26.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	26.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	1,000	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,642.00000	5,545,000	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		7.00000	7,000	28.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,648.00000	3,551,000	28.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		292.00000	319,000	18.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		433.00000	363,000	18.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		906.00000	989,000	16.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		47.00000	33,000	16.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,863.00000	1,960,000	21.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		4.00000	4,000	21.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,860.00000	2,957,000	27.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	27.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	1,000	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,542.00000	5,445,000	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		3.00000	3,000	29.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,544.00000	4,447,000	29.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		8.00000	8,000	27.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,549.00000	3,452,000	27.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		98.00000	100,000	21.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,239.00000	1,144,000	21.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		108.00000	111,000	21.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,149.00000	1,055,000	21.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		1.00000	1,000	29.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,192.00000	5,095,000	29.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		4.00000	4,000	28.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,195.00000	4,098,000	28.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		93.00000	95,000	22.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,284.00000	1,189,000	22.11	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	7.00	Call		864.00000	945,000	16.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		55.00000	39,000	16.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,813.00000	1,910,000	21.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		4.00000	4,000	21.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	1,000	29.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,392.00000	5,295,000	29.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		10.00000	10,000	27.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,401.00000	3,304,000	27.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		77.00000	77,000	22.88	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,468.00000	1,371,000	22.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		705.00000	779,000	16.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		96.00000	73,000	16.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,615.00000	1,713,000	20.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		6.00000	7,000	20.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,610.00000	2,707,000	25.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	25.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		5.00000	5,000	28.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,046.00000	3,949,000	28.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		74.00000	74,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,515.00000	1,418,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		89.00000	90,000	22.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,330.00000	1,234,000	22.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		598.00000	664,000	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		139.00000	108,000	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	32.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,691.00000	7,594,000	32.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,191.00000	6,094,000	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		2.00000	2,000	29.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,693.00000	4,596,000	29.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		12.00000	12,000	27.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,203.00000	3,106,000	27.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,321.00000	1,418,000	18.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		12.00000	12,000	18.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,810.00000	2,907,000	26.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	26.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,309.00000	4,406,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,941.00000	7,844,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	30.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,441.00000	6,344,000	30.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		9.00000	9,000	27.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,450.00000	3,353,000	27.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		207.00000	222,000	19.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		648.00000	566,000	19.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,083.00000	1,176,000	17.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		24.00000	20,000	17.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,560.00000	2,657,000	25.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	25.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,059.00000	4,156,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		70.00000	70,000	23.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,561.00000	1,464,000	23.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		443.00000	497,000	17.49	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		234.00000	191,000	17.49	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		3.00000	3,000	29.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,444.00000	4,347,000	29.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		4.00000	5,000	28.82	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,095.00000	3,999,000	28.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		81.00000	81,000	22.69	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,422.00000	1,325,000	22.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		67.00000	67,000	23.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,608.00000	1,511,000	23.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		415.00000	468,000	17.56	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		256.00000	212,000	17.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		3.00000	3,000	29.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,394.00000	4,297,000	29.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		55.00000	53,000	24.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,846.00000	1,747,000	24.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		59.00000	58,000	24.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,750.00000	1,652,000	24.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		392.00000	439,000	17.63	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		283.00000	233,000	17.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		52.00000	51,000	24.60	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	9.65	Put		1,893.00000	1,795,000	24.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		57.00000	55,000	24.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,798.00000	1,699,000	24.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		62.00000	61,000	23.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,703.00000	1,605,000	23.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		370.00000	412,000	17.69	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		311.00000	256,000	17.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		2.00000	2,000	29.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,743.00000	4,646,000	29.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		232.00000	250,000	18.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		573.00000	494,000	18.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		2.00000	2,000	29.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,943.00000	4,846,000	29.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		17.00000	17,000	26.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,858.00000	2,761,000	26.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		19.00000	19,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,760.00000	2,663,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		21.00000	22,000	26.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,662.00000	2,566,000	26.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		185.00000	197,000	19.62	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		726.00000	641,000	19.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		2.00000	2,000	29.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,793.00000	4,696,000	29.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		20.00000	21,000	26.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,711.00000	2,615,000	26.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		22.00000	23,000	26.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,613.00000	2,517,000	26.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		219.00000	235,000	19.05	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		610.00000	529,000	19.05	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		2.00000	2,000	29.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,643.00000	4,546,000	29.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		24.00000	24,000	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,565.00000	2,468,000	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		26.00000	27,000	26.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,467.00000	2,371,000	26.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		30.00000	31,000	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,371.00000	2,275,000	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		33.00000	35,000	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,274.00000	2,179,000	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		37.00000	39,000	25.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,178.00000	2,083,000	25.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		42.00000	43,000	25.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,083.00000	1,987,000	25.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		47.00000	47,000	24.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1,988.00000	1,891,000	24.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		260.00000	282,000	18.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		501.00000	426,000	18.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		3.00000	3,000	28.98	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,344.00000	4,247,000	28.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		64.00000	64,000	23.64	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		1,655.00000	1,558,000	23.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		2.00000	3,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,593.00000	4,497,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		25.00000	26,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,516.00000	2,420,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		28.00000	29,000	26.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,419.00000	2,323,000	26.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		31.00000	33,000	25.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,322.00000	2,227,000	25.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		39.00000	41,000	25.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,130.00000	2,035,000	25.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		44.00000	45,000	25.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,035.00000	1,939,000	25.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		49.00000	49,000	24.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,940.00000	1,843,000	24.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		276.00000	300,000	18.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		467.00000	394,000	18.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		35.00000	37,000	25.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,226.00000	2,131,000	25.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	33.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,891.00000	7,794,000	33.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,109.00000	4,206,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		1.00000	0,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,942.00000	5,844,000	29.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		5.00000	5,000	28.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,946.00000	3,849,000	28.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		7,991.00000	7,894,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		5,991.00000	5,894,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		5.00000	5,000	28.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		3,996.00000	3,899,000	28.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		4,009.00000	4,106,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,141.00000	8,044,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	30.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,141.00000	6,044,000	30.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		4.00000	4,000	28.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,145.00000	4,048,000	28.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,859.00000	3,956,000	29.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,041.00000	7,944,000	33.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	30.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,041.00000	5,944,000	30.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,959.00000	4,056,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,691.00000	9,594,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,091.00000	7,994,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,091.00000	5,994,000	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,909.00000	4,006,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,191.00000	8,094,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,809.00000	3,906,000	28.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,241.00000	8,144,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	30.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,241.00000	6,144,000	30.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		823.00000	902,000	16.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		64.00000	46,000	16.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,764.00000	1,861,000	20.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		5.00000	5,000	20.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,760.00000	2,857,000	26.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	26.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,759.00000	3,856,000	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	33.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,791.00000	7,694,000	33.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,209.00000	4,306,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	33.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,841.00000	7,744,000	33.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,159.00000	4,256,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,291.00000	8,194,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	30.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,291.00000	6,194,000	30.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,709.00000	3,806,000	28.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			8.04000	7.94130		18.41	2,371,800.00	295	6,823.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	29.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,910.00000	7,811,000	29.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		10.00000	11,000	31.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,919.00000	5,821,000	31.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		37.00000	36,000	28.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,946.00000	3,846,000	28.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		115.00000	116,000	24.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,024.00000	1,926,000	24.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,153.00000	1,245,000	17.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		62.00000	55,000	17.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,098.00000	2,198,000	19.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		7.00000	8,000	19.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,093.00000	3,192,000	25.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		2.00000	2,000	25.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,092.00000	4,190,000	29.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	29.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	30.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,860.00000	7,761,000	30.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		11.00000	11,000	31.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,870.00000	5,771,000	31.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		38.00000	37,000	28.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,897.00000	3,797,000	28.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		119.00000	120,000	23.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,978.00000	1,880,000	23.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		523.00000	571,000	17.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		382.00000	331,000	17.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,195.00000	1,290,000	17.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		54.00000	50,000	17.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,148.00000	2,247,000	20.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		7.00000	7,000	20.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,143.00000	3,242,000	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		2.00000	2,000	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,142.00000	4,240,000	29.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	29.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		501.00000	546,000	18.07	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		410.00000	356,000	18.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	29.92	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	15.90	Put		7,960.00000	7,861,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		10.00000	11,000	31.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		5,969.00000	5,871,000	31.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		36.00000	35,000	28.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		3,995.00000	3,895,000	28.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		111.00000	112,000	24.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,070.00000	1,972,000	24.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		481.00000	521,000	18.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		440.00000	381,000	18.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,112.00000	1,200,000	17.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		71.00000	60,000	17.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,049.00000	2,148,000	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		8.00000	8,000	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,043.00000	3,142,000	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		2.00000	2,000	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,042.00000	4,140,000	29.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	29.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,010.00000	7,911,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		9.00000	10,000	31.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,018.00000	5,920,000	31.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		34.00000	35,000	28.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,043.00000	3,945,000	28.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		108.00000	109,000	24.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,117.00000	2,019,000	24.32	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	7.95	Call		461.00000	498,000	18.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		470.00000	408,000	18.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,071.00000	1,156,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		80.00000	66,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		2,000.00000	2,099,000	19.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		9.00000	9,000	19.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,993.00000	3,092,000	24.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		2.00000	2,000	24.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,992.00000	4,090,000	29.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	29.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,110.00000	8,011,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		9.00000	10,000	31.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,118.00000	6,020,000	31.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		32.00000	33,000	29.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,141.00000	4,043,000	29.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		101.00000	103,000	24.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,210.00000	2,113,000	24.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		424.00000	453,000	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		533.00000	463,000	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		992.00000	1,069,000	16.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		101.00000	79,000	16.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,903.00000	2,000,000	18.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		12.00000	10,000	18.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,893.00000	2,992,000	23.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	23.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,892.00000	3,990,000	29.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	29.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,160.00000	8,061,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		8.00000	9,000	31.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,167.00000	6,069,000	31.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		31.00000	32,000	29.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,190.00000	4,092,000	29.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		98.00000	99,000	24.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,257.00000	2,159,000	24.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		406.00000	434,000	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		565.00000	494,000	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		954.00000	1,029,000	16.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		113.00000	89,000	16.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,854.00000	1,952,000	18.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		13.00000	12,000	18.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,844.00000	2,943,000	23.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		3.00000	3,000	23.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,842.00000	3,941,000	29.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	29.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,210.00000	8,111,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		8.00000	9,000	31.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,217.00000	6,119,000	31.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		30.00000	31,000	29.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,239.00000	4,141,000	29.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		94.00000	96,000	24.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,303.00000	2,206,000	24.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		390.00000	416,000	18.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		599.00000	526,000	18.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		917.00000	991,000	16.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		126.00000	101,000	16.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,806.00000	1,903,000	18.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		15.00000	13,000	18.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,794.00000	2,893,000	23.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		3.00000	3,000	23.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,792.00000	3,891,000	28.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	28.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,360.00000	8,261,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		7.00000	8,000	31.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,366.00000	6,268,000	31.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		27.00000	28,000	29.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,386.00000	4,288,000	29.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		86.00000	87,000	25.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,445.00000	2,347,000	25.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		812.00000	879,000	17.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		171.00000	139,000	17.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,661.00000	1,758,000	18.37	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	13/09/2010	Foreign Exchange Future	6.30	Put		20.00000	18,000	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,644.00000	2,743,000	22.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		3.00000	3,000	22.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,642.00000	3,741,000	28.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	28.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,310.00000	8,211,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		7.00000	8,000	31.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,316.00000	6,218,000	31.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		28.00000	29,000	29.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,337.00000	4,239,000	29.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		88.00000	90,000	25.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,397.00000	2,300,000	25.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		359.00000	382,000	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		668.00000	592,000	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		846.00000	915,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		155.00000	125,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,709.00000	1,806,000	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		18.00000	16,000	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,694.00000	2,793,000	22.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		3.00000	3,000	22.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,692.00000	3,791,000	28.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	28.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,460.00000	8,361,000	29.80	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	13/09/2010	Foreign Exchange Future	14.40	Call		6.00000	7,000	31.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,465.00000	6,367,000	31.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		26.00000	26,000	29.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,485.00000	4,386,000	29.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		80.00000	81,000	25.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,539.00000	2,441,000	25.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		318.00000	336,000	19.50	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		777.00000	696,000	19.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		746.00000	810,000	17.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		205.00000	170,000	17.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,566.00000	1,662,000	18.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		25.00000	22,000	18.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,545.00000	2,644,000	22.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		4.00000	4,000	22.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,542.00000	3,641,000	27.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	27.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		344.00000	366,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		703.00000	626,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		1.00000	2,000	30.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,760.00000	7,662,000	30.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		12.00000	12,000	31.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,771.00000	5,672,000	31.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		40.00000	39,000	28.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,799.00000	3,699,000	28.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		127.00000	127,000	23.54	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	13/09/2010	Foreign Exchange Future	9.70	Put		1,886.00000	1,787,000	23.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		573.00000	625,000	17.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		332.00000	285,000	17.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,286.00000	1,381,000	17.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		45.00000	41,000	17.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,247.00000	2,346,000	20.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		6.00000	6,000	20.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,243.00000	3,341,000	25.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		2.00000	1,000	25.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,241.00000	4,340,000	29.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	30.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,810.00000	7,711,000	30.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		11.00000	12,000	31.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,820.00000	5,722,000	31.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		39.00000	38,000	28.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,848.00000	3,748,000	28.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		123.00000	123,000	23.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,932.00000	1,833,000	23.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		548.00000	597,000	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		357.00000	307,000	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,241.00000	1,335,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		50.00000	45,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,197.00000	2,297,000	20.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		6.00000	7,000	20.44	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	13/09/2010	Foreign Exchange Future	4.75	Call		3,193.00000	3,292,000	25.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		2.00000	2,000	25.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,192.00000	4,290,000	29.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	29.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,060.00000	7,961,000	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		9.00000	10,000	31.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,068.00000	5,970,000	31.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		33.00000	34,000	29.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,092.00000	3,994,000	29.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		104.00000	106,000	24.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,163.00000	2,066,000	24.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		442.00000	475,000	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		501.00000	435,000	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,031.00000	1,113,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		90.00000	73,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,951.00000	2,050,000	19.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		10.00000	10,000	19.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,943.00000	3,042,000	24.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		2.00000	2,000	24.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,942.00000	4,040,000	29.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	29.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,260.00000	8,161,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		7.00000	8,000	31.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,266.00000	6,168,000	31.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		29.00000	30,000	29.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,288.00000	4,190,000	29.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		91.00000	93,000	24.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,350.00000	2,253,000	24.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		374.00000	399,000	18.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		633.00000	559,000	18.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		881.00000	953,000	16.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		140.00000	113,000	16.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,757.00000	1,854,000	18.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		16.00000	14,000	18.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,744.00000	2,843,000	23.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		3.00000	3,000	23.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,742.00000	3,841,000	28.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	28.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,410.00000	8,311,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		6.00000	7,000	31.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,415.00000	6,317,000	31.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		26.00000	27,000	29.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,435.00000	4,337,000	29.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		83.00000	84,000	25.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,492.00000	2,394,000	25.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		331.00000	351,000	19.34	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		740.00000	661,000	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
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		778.00000	844,000	17.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		187.00000	154,000	17.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,613.00000	1,710,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		22.00000	20,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,595.00000	2,694,000	22.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		4.00000	4,000	22.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,592.00000	3,691,000	27.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	27.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		163.00000	167,000	22.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,522.00000	1,427,000	22.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		181.00000	186,000	21.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,390.00000	1,296,000	21.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		891.00000	807,000	19.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		282.00000	297,000	19.96	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,010.00000	923,000	20.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		251.00000	263,000	20.43	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		187.00000	193,000	21.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,346.00000	1,253,000	21.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		201.00000	208,000	21.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,260.00000	1,168,000	21.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			8.17320	8.07270		18.55	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		16.00000	16,000	32.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,893.00000	7,793,000	32.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		36.00000	35,000	30.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,913.00000	5,812,000	30.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		77.00000	76,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		3,954.00000	3,853,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		186.00000	190,000	23.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,063.00000	1,967,000	23.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		613.00000	659,000	18.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		490.00000	436,000	18.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,226.00000	1,314,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		103.00000	91,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,136.00000	2,237,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		13.00000	14,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,127.00000	3,228,000	23.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		4.00000	5,000	23.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,124.00000	4,224,000	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		411.00000	433,000	19.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		888.00000	810,000	19.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		15.00000	16,000	32.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,942.00000	7,843,000	32.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		35.00000	35,000	30.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		5,962.00000	5,862,000	30.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		75.00000	75,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,002.00000	3,902,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		181.00000	185,000	23.48	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,108.00000	2,012,000	23.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,187.00000	1,273,000	16.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		114.00000	100,000	16.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,087.00000	2,188,000	18.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		14.00000	15,000	18.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,077.00000	3,178,000	23.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		4.00000	5,000	23.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,074.00000	4,174,000	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		15.00000	16,000	32.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		7,992.00000	7,893,000	32.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		34.00000	34,000	31.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,011.00000	5,911,000	31.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		73.00000	73,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,050.00000	3,950,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		177.00000	181,000	23.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,154.00000	2,058,000	23.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		572.00000	612,000	18.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		549.00000	489,000	18.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,149.00000	1,231,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		126.00000	108,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,039.00000	2,139,000	17.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		16.00000	16,000	17.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,028.00000	3,129,000	23.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		5.00000	6,000	23.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		4,024.00000	4,124,000	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	26.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		14.00000	15,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,041.00000	7,942,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		33.00000	34,000	31.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,060.00000	5,961,000	31.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		72.00000	72,000	28.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,099.00000	3,999,000	28.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		172.00000	176,000	23.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,199.00000	2,103,000	23.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		553.00000	590,000	18.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		580.00000	517,000	18.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,112.00000	1,191,000	16.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		139.00000	118,000	16.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,991.00000	2,090,000	17.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		18.00000	17,000	17.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,978.00000	3,079,000	22.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		5.00000	6,000	22.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,974.00000	4,074,000	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		592.00000	635,000	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		519.00000	462,000	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		14.00000	15,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,091.00000	7,992,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		33.00000	33,000	31.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,110.00000	6,010,000	31.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		70.00000	71,000	28.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,147.00000	4,048,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		168.00000	172,000	23.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,245.00000	2,149,000	23.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		535.00000	569,000	18.55	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		612.00000	546,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,076.00000	1,151,000	16.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		153.00000	128,000	16.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,944.00000	2,041,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		21.00000	18,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,928.00000	3,030,000	22.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		5.00000	7,000	22.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,924.00000	4,025,000	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	2,000	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		14.00000	15,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,141.00000	8,042,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		32.00000	33,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,159.00000	6,060,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		69.00000	69,000	28.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,196.00000	4,096,000	28.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		163.00000	168,000	23.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,290.00000	2,195,000	23.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		517.00000	549,000	18.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		644.00000	576,000	18.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,041.00000	1,114,000	16.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		168.00000	141,000	16.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,896.00000	1,993,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		23.00000	20,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,878.00000	2,980,000	22.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		5.00000	7,000	22.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,874.00000	3,975,000	26.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	2,000	26.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		13.00000	14,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,190.00000	8,091,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		31.00000	32,000	31.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,208.00000	6,109,000	31.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		67.00000	68,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,244.00000	4,145,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		159.00000	163,000	24.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,336.00000	2,240,000	24.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		500.00000	531,000	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		677.00000	608,000	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,006.00000	1,077,000	16.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		183.00000	154,000	16.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,849.00000	1,945,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		26.00000	22,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,829.00000	2,930,000	22.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		6.00000	7,000	22.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,824.00000	3,925,000	26.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	2,000	26.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		12.00000	13,000	32.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,389.00000	8,290,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		29.00000	29,000	31.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,406.00000	6,306,000	31.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		62.00000	62,000	28.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,439.00000	4,339,000	28.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		144.00000	147,000	24.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,521.00000	2,424,000	24.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		438.00000	463,000	19.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		815.00000	740,000	19.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		876.00000	941,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		253.00000	218,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,663.00000	1,758,000	17.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		40.00000	35,000	17.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,630.00000	2,732,000	21.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		7.00000	9,000	21.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,625.00000	3,725,000	25.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		2.00000	2,000	25.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		12.00000	13,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,339.00000	8,240,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		29.00000	30,000	31.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,356.00000	6,257,000	31.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		63.00000	64,000	28.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,390.00000	4,291,000	28.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		148.00000	151,000	24.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,475.00000	2,378,000	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	13/12/2010	Foreign Exchange Future	8.40	Call		453.00000	479,000	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		780.00000	706,000	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		907.00000	974,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		234.00000	201,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,709.00000	1,804,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		36.00000	31,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,680.00000	2,781,000	21.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		7.00000	8,000	21.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,675.00000	3,775,000	25.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		2.00000	2,000	25.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		398.00000	419,000	19.75	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		925.00000	846,000	19.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		11.00000	12,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,438.00000	8,339,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		28.00000	29,000	31.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,455.00000	6,356,000	31.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		61.00000	61,000	28.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,488.00000	4,388,000	28.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		140.00000	143,000	24.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,567.00000	2,470,000	24.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		424.00000	448,000	19.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		851.00000	775,000	19.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		846.00000	909,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		273.00000	236,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,617.00000	1,712,000	17.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		44.00000	39,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,581.00000	2,682,000	20.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		8.00000	9,000	20.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,575.00000	3,676,000	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		2.00000	3,000	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		484.00000	513,000	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		711.00000	640,000	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		16.00000	17,000	32.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,793.00000	7,694,000	32.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		37.00000	37,000	30.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,814.00000	5,714,000	30.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		80.00000	79,000	27.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,857.00000	3,756,000	27.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		196.00000	200,000	23.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		1,973.00000	1,877,000	23.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		658.00000	708,000	18.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		435.00000	385,000	18.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,308.00000	1,399,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		85.00000	76,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,234.00000	2,336,000	18.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		11.00000	13,000	18.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,227.00000	3,327,000	23.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		4.00000	4,000	23.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,223.00000	4,324,000	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	26.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		16.00000	17,000	32.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,843.00000	7,744,000	32.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		36.00000	36,000	30.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,863.00000	5,763,000	30.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		78.00000	78,000	27.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,905.00000	3,805,000	27.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		191.00000	195,000	23.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,018.00000	1,922,000	23.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		634.00000	683,000	18.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		461.00000	410,000	18.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,266.00000	1,357,000	16.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		93.00000	84,000	16.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,184.00000	2,287,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		11.00000	14,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,177.00000	3,278,000	23.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		4.00000	5,000	23.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,174.00000	4,274,000	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		13.00000	14,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,240.00000	8,141,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		30.00000	31,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,257.00000	6,158,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		66.00000	66,000	28.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,293.00000	4,193,000	28.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		155.00000	159,000	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	13/12/2010	Foreign Exchange Future	10.30	Put		2,382.00000	2,286,000	24.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		972.00000	1,042,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		199.00000	169,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,802.00000	1,898,000	17.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		29.00000	25,000	17.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,779.00000	2,881,000	21.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		6.00000	8,000	21.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,774.00000	3,875,000	26.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	2,000	26.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		12.00000	14,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,289.00000	8,191,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		30.00000	30,000	31.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,307.00000	6,207,000	31.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		64.00000	65,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,341.00000	4,242,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		151.00000	155,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,428.00000	2,332,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		468.00000	496,000	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		745.00000	673,000	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		939.00000	1,007,000	17.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		216.00000	184,000	17.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,755.00000	1,851,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		32.00000	28,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,729.00000	2,831,000	21.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		6.00000	8,000	21.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,725.00000	3,825,000	26.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		2.00000	2,000	26.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		22.00000	23,000	31.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		6,999.00000	6,900,000	31.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		49.00000	49,000	29.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,026.00000	4,926,000	29.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		109.00000	110,000	25.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,086.00000	2,987,000	25.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		302.00000	315,000	20.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,279.00000	1,192,000	20.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,023.00000	5,123,000	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,320.00000	1,232,000	21.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		293.00000	305,000	21.08	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		234.00000	241,000	22.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,661.00000	1,568,000	22.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		277.00000	287,000	21.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,404.00000	1,314,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.14510	12.12550		14.78	16,031,532.00	1,320	11,909.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,875.00000	9,855,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	40.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,875.00000	7,855,000	40.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	35.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,875.00000	5,855,000	35.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	27.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,875.00000	3,855,000	27.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		8.00000	8,000	22.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,883.00000	1,863,000	22.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		44.00000	44,000	18.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		919.00000	899,000	18.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		292.00000	311,000	14.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		167.00000	166,000	14.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,131.00000	1,152,000	16.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		6.00000	7,000	16.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,126.00000	2,146,000	22.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		1.00000	1,000	22.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		10,025.00000	10,005,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		8,025.00000	8,005,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	36.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		6,025.00000	6,005,000	36.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	27.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,025.00000	4,005,000	27.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		6.00000	6,000	22.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,031.00000	2,011,000	22.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		33.00000	33,000	18.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,058.00000	1,038,000	18.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		222.00000	229,000	14.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		247.00000	234,000	14.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		986.00000	1,005,000	15.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		11.00000	10,000	15.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,976.00000	1,996,000	21.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		1.00000	1,000	21.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,975.00000	9,955,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	40.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,975.00000	7,955,000	40.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	36.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,975.00000	5,955,000	36.07	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		3,975.00000	3,955,000	27.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		7.00000	7,000	22.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,982.00000	1,962,000	22.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		36.00000	37,000	18.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,011.00000	992,000	18.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		244.00000	254,000	14.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		219.00000	209,000	14.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,034.00000	1,054,000	15.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		9.00000	9,000	15.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,026.00000	2,046,000	21.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		1.00000	1,000	21.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,976.00000	2,995,000	25.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1.00000	0,000	25.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,375.00000	9,355,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	39.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,375.00000	7,355,000	39.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,225.00000	9,205,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	38.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,225.00000	7,205,000	38.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	32.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,225.00000	5,205,000	32.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		1.00000	1,000	25.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,226.00000	3,206,000	25.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		23.00000	23,000	19.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,248.00000	1,228,000	19.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		153.00000	156,000	15.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		378.00000	361,000	15.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		798.00000	818,000	15.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		23.00000	23,000	15.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,777.00000	1,797,000	20.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2.00000	2,000	20.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,776.00000	2,795,000	24.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1.00000	0,000	24.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,075.00000	9,055,000	40.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	38.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,075.00000	7,055,000	38.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	32.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,075.00000	5,055,000	32.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		1.00000	1,000	25.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,076.00000	3,056,000	25.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		30.00000	30,000	18.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,105.00000	1,085,000	18.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		203.00000	208,000	14.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		278.00000	263,000	14.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		938.00000	958,000	15.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		13.00000	13,000	15.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,926.00000	1,946,000	21.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		1.00000	1,000	21.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,926.00000	2,945,000	24.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1.00000	0,000	24.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,125.00000	9,105,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	38.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,125.00000	7,105,000	38.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	32.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,125.00000	5,105,000	32.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		1.00000	1,000	25.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,126.00000	3,106,000	25.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		28.00000	28,000	19.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,153.00000	1,133,000	19.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		184.00000	189,000	15.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		309.00000	294,000	15.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		891.00000	911,000	15.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		16.00000	16,000	15.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,877.00000	1,897,000	20.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2.00000	2,000	20.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,876.00000	2,895,000	24.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1.00000	0,000	24.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,275.00000	9,255,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	38.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,275.00000	7,255,000	38.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	33.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,275.00000	5,255,000	33.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		1.00000	1,000	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,276.00000	3,256,000	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		21.00000	21,000	19.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,296.00000	1,276,000	19.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		139.00000	142,000	15.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		414.00000	397,000	15.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		753.00000	773,000	15.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		28.00000	28,000	15.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,727.00000	1,747,000	20.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2.00000	2,000	20.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,726.00000	2,745,000	24.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1.00000	0,000	24.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,525.00000	9,505,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	39.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,525.00000	7,505,000	39.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,675.00000	9,655,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	39.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,675.00000	7,655,000	39.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,925.00000	9,905,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	40.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,925.00000	7,905,000	40.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	35.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,925.00000	5,905,000	35.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	27.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,925.00000	3,905,000	27.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		40.00000	40,000	18.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		965.00000	945,000	18.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		267.00000	282,000	14.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		192.00000	187,000	14.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,082.00000	1,103,000	16.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		7.00000	8,000	16.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,076.00000	2,096,000	21.94	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	21.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,825.00000	9,805,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	40.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,825.00000	7,805,000	40.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,775.00000	9,755,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	39.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,775.00000	7,755,000	39.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,725.00000	9,705,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	39.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,725.00000	7,705,000	39.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,625.00000	9,605,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	39.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,625.00000	7,605,000	39.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,475.00000	9,455,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	39.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,475.00000	7,455,000	39.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,425.00000	9,405,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	39.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,425.00000	7,405,000	39.19	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	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,325.00000	9,305,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	38.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,325.00000	7,305,000	38.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	33.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,325.00000	5,305,000	33.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		1.00000	1,000	26.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,326.00000	3,306,000	26.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		19.00000	19,000	19.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,344.00000	1,324,000	19.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		126.00000	129,000	15.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		451.00000	434,000	15.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		708.00000	728,000	15.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		33.00000	33,000	15.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,677.00000	1,697,000	19.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2.00000	2,000	19.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,676.00000	2,695,000	24.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1.00000	0,000	24.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,175.00000	9,155,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	38.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,175.00000	7,155,000	38.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	32.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,175.00000	5,155,000	32.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	28.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,175.00000	4,155,000	28.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		1.00000	1,000	25.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,176.00000	3,156,000	25.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		5.00000	5,000	22.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,180.00000	2,160,000	22.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		25.00000	25,000	19.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,200.00000	1,180,000	19.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		168.00000	172,000	15.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		343.00000	327,000	15.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		845.00000	864,000	15.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		20.00000	19,000	15.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,827.00000	1,847,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2.00000	2,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,826.00000	2,845,000	24.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1.00000	0,000	24.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		7.00000	7,000	22.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,932.00000	1,912,000	22.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	35.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,775.00000	5,755,000	35.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	31.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,775.00000	4,755,000	31.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	27.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,775.00000	3,755,000	27.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		2.00000	2,000	24.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,777.00000	2,757,000	24.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		9.00000	9,000	21.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,784.00000	1,764,000	21.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		53.00000	54,000	17.71	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		828.00000	809,000	17.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		355.00000	374,000	14.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		130.00000	129,000	14.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,230.00000	1,251,000	17.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		5.00000	6,000	17.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,226.00000	2,246,000	22.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		1.00000	1,000	22.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	34.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,525.00000	5,505,000	34.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	29.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,525.00000	4,505,000	29.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		1.00000	1,000	26.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,526.00000	3,506,000	26.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		3.00000	3,000	23.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,528.00000	2,508,000	23.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		14.00000	14,000	20.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,539.00000	1,519,000	20.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		86.00000	87,000	16.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		611.00000	592,000	16.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		539.00000	559,000	15.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		64.00000	64,000	15.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,478.00000	1,498,000	18.54	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	10.65	Put		3.00000	3,000	18.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,476.00000	2,495,000	23.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1.00000	0,000	23.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	34.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,625.00000	5,605,000	34.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,625.00000	4,605,000	30.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	26.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,625.00000	3,605,000	26.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		2.00000	2,000	24.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,627.00000	2,607,000	24.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		12.00000	12,000	21.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,637.00000	1,617,000	21.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		71.00000	72,000	17.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		696.00000	677,000	17.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		461.00000	481,000	15.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		86.00000	86,000	15.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,379.00000	1,399,000	17.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		4.00000	4,000	17.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,376.00000	2,395,000	22.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		1.00000	0,000	22.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	33.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,425.00000	5,405,000	33.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	29.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,425.00000	4,405,000	29.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		1.00000	1,000	26.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,426.00000	3,406,000	26.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		3.00000	3,000	23.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,428.00000	2,408,000	23.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		16.00000	16,000	20.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,441.00000	1,421,000	20.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		104.00000	106,000	16.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		529.00000	511,000	16.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		622.00000	641,000	15.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		47.00000	46,000	15.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,577.00000	1,598,000	19.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2.00000	3,000	19.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,576.00000	2,595,000	23.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1.00000	0,000	23.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	35.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,725.00000	5,705,000	35.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	30.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,725.00000	4,705,000	30.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	27.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,725.00000	3,705,000	27.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		2.00000	2,000	24.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,727.00000	2,707,000	24.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		10.00000	10,000	21.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,735.00000	1,715,000	21.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		58.00000	59,000	17.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		783.00000	764,000	17.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		389.00000	408,000	14.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		114.00000	113,000	14.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,279.00000	1,300,000	17.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		4.00000	5,000	17.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,276.00000	2,296,000	22.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		1.00000	1,000	22.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	35.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,825.00000	5,805,000	35.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	31.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,825.00000	4,805,000	31.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	27.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,825.00000	3,805,000	27.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		2.00000	2,000	24.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,827.00000	2,807,000	24.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		9.00000	8,000	21.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,834.00000	1,813,000	21.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		48.00000	49,000	17.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		873.00000	854,000	17.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		323.00000	342,000	14.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		148.00000	147,000	14.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,180.00000	1,202,000	16.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		5.00000	7,000	16.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,176.00000	2,196,000	22.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		1.00000	1,000	22.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	34.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,675.00000	5,655,000	34.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,675.00000	4,655,000	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	26.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,675.00000	3,655,000	26.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		2.00000	2,000	24.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,677.00000	2,657,000	24.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		11.00000	11,000	21.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,686.00000	1,666,000	21.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		64.00000	65,000	17.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		739.00000	720,000	17.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		424.00000	444,000	15.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		99.00000	99,000	15.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,329.00000	1,350,000	17.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		4.00000	5,000	17.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,326.00000	2,346,000	22.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		1.00000	1,000	22.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	34.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,575.00000	5,555,000	34.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,575.00000	4,555,000	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	26.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,575.00000	3,555,000	26.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		2.00000	2,000	24.04	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		2,577.00000	2,557,000	24.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		13.00000	13,000	20.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,588.00000	1,568,000	20.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		78.00000	79,000	16.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		653.00000	634,000	16.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		499.00000	519,000	15.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		74.00000	74,000	15.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,428.00000	1,449,000	18.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3.00000	4,000	18.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,426.00000	2,445,000	23.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		1.00000	0,000	23.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,475.00000	5,455,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	29.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,475.00000	4,455,000	29.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		1.00000	1,000	26.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,476.00000	3,456,000	26.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		3.00000	3,000	23.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,478.00000	2,458,000	23.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		15.00000	15,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,490.00000	1,470,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		94.00000	96,000	16.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		569.00000	551,000	16.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		580.00000	599,000	15.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		55.00000	54,000	15.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,528.00000	1,548,000	18.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3.00000	3,000	18.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,526.00000	2,545,000	23.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1.00000	0,000	23.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,375.00000	5,355,000	33.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	29.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,375.00000	4,355,000	29.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		1.00000	1,000	26.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,376.00000	3,356,000	26.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		3.00000	3,000	23.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,378.00000	2,358,000	23.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		114.00000	117,000	16.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		489.00000	472,000	16.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		665.00000	684,000	15.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		40.00000	39,000	15.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,627.00000	1,648,000	19.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2.00000	3,000	19.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,626.00000	2,645,000	23.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1.00000	0,000	23.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		18.00000	18,000	20.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,393.00000	1,373,000	20.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,475.00000	8,455,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	37.22	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	15/03/2010	Foreign Exchange Future	18.60	Put		6,475.00000	6,455,000	37.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,526.00000	3,545,000	23.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1.00000	0,000	23.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,375.00000	8,355,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	37.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,375.00000	6,355,000	37.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,626.00000	3,645,000	22.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1.00000	0,000	22.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,425.00000	8,405,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	37.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,425.00000	6,405,000	37.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,576.00000	3,595,000	22.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1.00000	0,000	22.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,675.00000	8,655,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	37.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,675.00000	6,655,000	37.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,326.00000	3,345,000	23.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1.00000	0,000	23.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,775.00000	8,755,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	37.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,775.00000	6,755,000	37.84	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	8.90	Call		3,226.00000	3,245,000	24.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1.00000	0,000	24.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,725.00000	8,705,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	37.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,725.00000	6,705,000	37.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,276.00000	3,295,000	23.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1.00000	0,000	23.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,825.00000	8,805,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	37.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,825.00000	6,805,000	37.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,176.00000	3,195,000	24.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1.00000	0,000	24.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,975.00000	8,955,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	38.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,975.00000	6,955,000	38.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	31.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,975.00000	4,955,000	31.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		1.00000	1,000	25.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,976.00000	2,956,000	25.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,026.00000	3,045,000	24.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1.00000	0,000	24.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	40.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		9,025.00000	9,005,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	38.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,025.00000	7,005,000	38.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	32.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,025.00000	5,005,000	32.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		1.00000	1,000	25.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,026.00000	3,006,000	25.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,925.00000	8,905,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	38.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,925.00000	6,905,000	38.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	31.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,925.00000	4,905,000	31.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,926.00000	2,906,000	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,076.00000	3,095,000	24.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1.00000	0,000	24.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,225.00000	8,205,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	36.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,225.00000	6,205,000	36.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	28.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,225.00000	4,205,000	28.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		4.00000	4,000	23.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,229.00000	2,209,000	23.11	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	8.35	Call		3,776.00000	3,795,000	22.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,000	22.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,176.00000	4,195,000	21.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,000	21.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,126.00000	3,145,000	24.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1.00000	0,000	24.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,126.00000	4,145,000	21.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,000	21.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,276.00000	4,295,000	21.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,000	21.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,076.00000	4,095,000	21.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,000	21.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,525.00000	8,505,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,525.00000	6,505,000	37.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,476.00000	3,495,000	23.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1.00000	0,000	23.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,976.00000	3,995,000	21.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		1.00000	0,000	21.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,075.00000	8,055,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	36.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,075.00000	6,055,000	36.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	28.10	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	16.20	Put		4,075.00000	4,055,000	28.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		6.00000	6,000	22.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,081.00000	2,061,000	22.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,926.00000	3,945,000	21.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		1.00000	0,000	21.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,325.00000	8,305,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	36.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,325.00000	6,305,000	36.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	29.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,325.00000	4,305,000	29.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		4.00000	4,000	23.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,329.00000	2,309,000	23.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,676.00000	3,695,000	22.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,000	22.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,575.00000	8,555,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,575.00000	6,555,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,426.00000	3,445,000	23.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1.00000	0,000	23.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,275.00000	8,255,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	36.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,275.00000	6,255,000	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	16.40	Call		0.00000	0,000	28.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,275.00000	4,255,000	28.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		4.00000	4,000	23.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,279.00000	2,259,000	23.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,726.00000	3,745,000	22.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,000	22.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,625.00000	8,605,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,625.00000	6,605,000	37.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,376.00000	3,395,000	23.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1.00000	0,000	23.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.34780	12.32670		15.75	0.00	0	12,463.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,723.00000	9,702,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		1.00000	1,000	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,724.00000	7,703,000	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,023.00000	10,002,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		1.00000	1,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,024.00000	8,003,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,523.00000	9,502,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		2.00000	1,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,525.00000	7,503,000	27.71	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	17.85	Call		5.00000	6,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,528.00000	5,508,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		37.00000	36,000	24.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,560.00000	3,538,000	24.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,373.00000	9,352,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		2.00000	2,000	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,375.00000	7,354,000	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		6.00000	7,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,379.00000	5,359,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		41.00000	39,000	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,414.00000	3,391,000	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,273.00000	9,252,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		2.00000	2,000	27.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,275.00000	7,254,000	27.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		172.00000	168,000	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,445.00000	1,420,000	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		373.00000	372,000	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		646.00000	624,000	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,753.00000	1,775,000	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		26.00000	27,000	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,733.00000	2,755,000	19.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		6.00000	7,000	19.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	28.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,073.00000	9,052,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		2.00000	2,000	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,075.00000	7,054,000	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,123.00000	9,102,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		2.00000	2,000	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,125.00000	7,104,000	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		422.00000	422,000	16.05	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		545.00000	524,000	16.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		996.00000	1,012,000	14.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		119.00000	114,000	14.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,897.00000	1,919,000	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		20.00000	21,000	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,882.00000	2,904,000	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		5.00000	6,000	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,573.00000	9,552,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		5.00000	5,000	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,578.00000	5,557,000	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		36.00000	35,000	24.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,609.00000	3,587,000	24.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,773.00000	9,752,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		1.00000	1,000	28.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,774.00000	7,753,000	28.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		4.00000	4,000	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,777.00000	5,756,000	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,923.00000	9,902,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		1.00000	1,000	28.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,924.00000	7,903,000	28.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		500.00000	507,000	15.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		423.00000	409,000	15.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,155.00000	1,177,000	14.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		78.00000	79,000	14.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,091.00000	2,113,000	17.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		14.00000	15,000	17.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,973.00000	9,952,000	28.43	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		7,974.00000	7,953,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,114.00000	1,133,000	14.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		87.00000	85,000	14.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,042.00000	2,064,000	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		15.00000	16,000	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,873.00000	9,852,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		1.00000	1,000	28.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,874.00000	7,853,000	28.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		116.00000	112,000	21.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,989.00000	1,964,000	21.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		231.00000	228,000	18.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,104.00000	1,080,000	18.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		521.00000	532,000	15.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		394.00000	384,000	15.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,197.00000	1,221,000	15.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		70.00000	73,000	15.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,139.00000	2,162,000	17.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		12.00000	14,000	17.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,823.00000	9,802,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		4.00000	4,000	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,827.00000	5,806,000	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		31.00000	30,000	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,854.00000	3,832,000	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,673.00000	9,652,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		1.00000	1,000	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,674.00000	7,653,000	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,623.00000	9,602,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		2.00000	1,000	27.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,625.00000	7,603,000	27.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		5.00000	5,000	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,628.00000	5,607,000	25.53	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	15.95	Call		35.00000	34,000	24.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,658.00000	3,636,000	24.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,473.00000	9,452,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		2.00000	2,000	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,475.00000	7,454,000	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		6.00000	6,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,479.00000	5,458,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		38.00000	37,000	24.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,511.00000	3,489,000	24.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		749.00000	762,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		222.00000	214,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,563.00000	1,586,000	15.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		36.00000	38,000	15.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,535.00000	2,557,000	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		8.00000	9,000	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,423.00000	9,402,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		2.00000	2,000	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,425.00000	7,404,000	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,323.00000	9,302,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		2.00000	2,000	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,325.00000	7,304,000	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		166.00000	162,000	19.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,489.00000	1,464,000	19.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		850.00000	864,000	15.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		173.00000	166,000	15.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,705.00000	1,727,000	16.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		28.00000	29,000	16.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,223.00000	9,202,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		2.00000	2,000	27.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,225.00000	7,204,000	27.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		4.00000	5,000	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,727.00000	5,707,000	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		13.00000	13,000	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,736.00000	4,715,000	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		33.00000	32,000	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,756.00000	3,734,000	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		62.00000	61,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,785.00000	2,763,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		179.00000	175,000	19.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,402.00000	1,377,000	19.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		389.00000	388,000	16.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		612.00000	590,000	16.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		921.00000	936,000	14.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		144.00000	138,000	14.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,800.00000	1,823,000	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		23.00000	25,000	16.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,783.00000	2,805,000	19.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		6.00000	7,000	19.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		112.00000	109,000	21.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,035.00000	2,011,000	21.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		3.00000	3,000	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,276.00000	6,255,000	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		20.00000	21,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,293.00000	4,273,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		43.00000	42,000	24.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,316.00000	3,294,000	24.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		573.00000	584,000	15.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		346.00000	336,000	15.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,286.00000	1,310,000	15.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		59.00000	62,000	15.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		3.00000	3,000	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,176.00000	6,155,000	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		270.00000	267,000	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		943.00000	919,000	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		628.00000	640,000	15.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		301.00000	292,000	15.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,377.00000	1,401,000	15.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		50.00000	53,000	15.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,337.00000	2,359,000	18.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		10.00000	11,000	18.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		4.00000	4,000	25.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,877.00000	5,856,000	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		11.00000	11,000	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,884.00000	4,863,000	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		30.00000	29,000	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,903.00000	3,881,000	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		56.00000	55,000	23.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,929.00000	2,907,000	23.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		161.00000	157,000	19.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,534.00000	1,509,000	19.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		343.00000	342,000	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		716.00000	694,000	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		815.00000	829,000	15.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		188.00000	181,000	15.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,657.00000	1,680,000	16.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		30.00000	32,000	16.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,634.00000	2,656,000	19.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		7.00000	8,000	19.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		717.00000	730,000	15.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		240.00000	232,000	15.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,516.00000	1,539,000	15.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		39.00000	41,000	15.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,485.00000	2,508,000	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		8.00000	10,000	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		7.00000	7,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,330.00000	5,309,000	25.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		19.00000	20,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,342.00000	4,322,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		240.00000	237,000	18.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,063.00000	1,039,000	18.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		546.00000	557,000	15.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		369.00000	359,000	15.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,189.00000	2,212,000	17.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		12.00000	14,000	17.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		3.00000	3,000	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,226.00000	6,205,000	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		21.00000	22,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,244.00000	4,224,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		45.00000	43,000	23.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,268.00000	3,245,000	23.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		128.00000	123,000	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,851.00000	1,825,000	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		259.00000	256,000	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		982.00000	958,000	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		600.00000	611,000	15.45	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		323.00000	313,000	15.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,332.00000	1,355,000	15.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		55.00000	57,000	15.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,287.00000	2,310,000	17.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		10.00000	12,000	17.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		3.00000	3,000	25.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,126.00000	6,105,000	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		8.00000	9,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,131.00000	5,111,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		23.00000	24,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,146.00000	4,126,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		48.00000	46,000	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,171.00000	3,148,000	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		281.00000	278,000	17.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		904.00000	880,000	17.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		657.00000	669,000	15.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		280.00000	271,000	15.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,423.00000	1,447,000	15.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		46.00000	49,000	15.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,386.00000	2,409,000	18.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		9.00000	11,000	18.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		292.00000	290,000	17.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		865.00000	842,000	17.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		687.00000	699,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		260.00000	251,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,436.00000	2,458,000	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		9.00000	10,000	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		4.00000	4,000	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,927.00000	5,906,000	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		10.00000	11,000	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,933.00000	4,913,000	25.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		29.00000	28,000	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,952.00000	3,930,000	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		54.00000	53,000	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,977.00000	2,955,000	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		330.00000	328,000	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		753.00000	730,000	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		782.00000	795,000	15.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		205.00000	197,000	15.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,610.00000	1,633,000	15.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		33.00000	35,000	15.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,584.00000	2,607,000	19.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		7.00000	9,000	19.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		155.00000	151,000	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,578.00000	1,553,000	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		5.00000	5,000	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,678.00000	5,657,000	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		13.00000	14,000	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,686.00000	4,666,000	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		34.00000	33,000	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,707.00000	3,685,000	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		65.00000	63,000	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,738.00000	2,715,000	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		192.00000	188,000	18.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,315.00000	1,290,000	18.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		6.00000	6,000	25.52	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	17.75	Put		5,429.00000	5,408,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		17.00000	18,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,440.00000	4,420,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		39.00000	38,000	24.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,462.00000	3,440,000	24.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		77.00000	76,000	22.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,500.00000	2,478,000	22.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		223.00000	219,000	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,146.00000	1,121,000	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		8.00000	8,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,231.00000	5,210,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,074.00000	1,090,000	14.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		97.00000	92,000	14.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,993.00000	2,015,000	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		16.00000	17,000	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,981.00000	3,003,000	20.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		4.00000	5,000	20.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		9.00000	9,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,082.00000	5,061,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		25.00000	25,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,098.00000	4,077,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		100.00000	98,000	21.71	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,173.00000	2,150,000	21.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,034.00000	1,051,000	14.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		107.00000	103,000	14.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,945.00000	1,967,000	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		18.00000	19,000	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		22.00000	23,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,195.00000	4,175,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		46.00000	45,000	23.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,219.00000	3,197,000	23.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		93.00000	91,000	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,266.00000	2,243,000	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		185.00000	181,000	19.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,358.00000	1,333,000	19.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		405.00000	405,000	16.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		578.00000	557,000	16.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		958.00000	973,000	14.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		131.00000	125,000	14.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,848.00000	1,870,000	16.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		21.00000	22,000	16.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,832.00000	2,854,000	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		5.00000	6,000	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		2.00000	1,000	27.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,575.00000	7,553,000	27.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		3.00000	3,000	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,076.00000	6,055,000	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		15.00000	15,000	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,588.00000	4,567,000	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		49.00000	48,000	23.63	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	15.40	Put		3,122.00000	3,100,000	23.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		141.00000	136,000	20.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,714.00000	1,688,000	20.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		440.00000	441,000	15.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		513.00000	493,000	15.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,470.00000	1,493,000	15.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		43.00000	45,000	15.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,932.00000	2,954,000	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		5.00000	6,000	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,427.00000	4,448,000	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		132.00000	127,000	20.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,805.00000	1,779,000	20.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		1.00000	1,000	28.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,824.00000	7,803,000	28.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		3.00000	3,000	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,326.00000	6,305,000	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		11.00000	12,000	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,834.00000	4,814,000	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		42.00000	41,000	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,365.00000	3,343,000	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		120.00000	116,000	21.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,943.00000	1,918,000	21.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		358.00000	356,000	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		681.00000	658,000	16.63	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	11.15	Call		1,241.00000	1,265,000	15.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		64.00000	67,000	15.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,683.00000	2,706,000	19.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		6.00000	8,000	19.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,178.00000	4,199,000	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		1.00000	1,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,274.00000	8,253,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		2.00000	2,000	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,775.00000	6,754,000	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		7.00000	7,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,280.00000	5,259,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		32.00000	31,000	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,805.00000	3,783,000	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		86.00000	84,000	22.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,359.00000	2,336,000	22.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		250.00000	246,000	17.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,023.00000	998,000	17.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		885.00000	900,000	14.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		158.00000	152,000	14.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,238.00000	2,261,000	17.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		11.00000	13,000	17.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,729.00000	3,750,000	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	2,000	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		4.00000	3,000	25.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,977.00000	5,955,000	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		10.00000	10,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,983.00000	4,962,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		27.00000	27,000	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,000.00000	3,979,000	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		53.00000	51,000	23.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,026.00000	3,003,000	23.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		108.00000	105,000	21.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,081.00000	2,057,000	21.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		150.00000	146,000	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,623.00000	1,598,000	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		214.00000	211,000	18.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,187.00000	1,163,000	18.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		317.00000	314,000	17.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		790.00000	766,000	17.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		479.00000	483,000	15.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		452.00000	435,000	15.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		124.00000	119,000	20.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,897.00000	1,871,000	20.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		3.00000	3,000	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,026.00000	6,005,000	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		9.00000	10,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,032.00000	5,012,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		26.00000	27,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,049.00000	4,029,000	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	15.35	Call		51.00000	50,000	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,074.00000	3,052,000	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		145.00000	141,000	20.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,668.00000	1,643,000	20.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		207.00000	203,000	18.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,230.00000	1,205,000	18.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		304.00000	302,000	17.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		827.00000	804,000	17.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		459.00000	460,000	15.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		482.00000	462,000	15.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		136.00000	132,000	20.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,759.00000	1,734,000	20.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		8.00000	8,000	25.51	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,181.00000	5,160,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		199.00000	195,000	18.83	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,272.00000	1,247,000	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		104.00000	102,000	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,127.00000	2,104,000	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		1.00000	1,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,474.00000	8,453,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		3.00000	3,000	26.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,476.00000	6,455,000	26.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		16.00000	17,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,489.00000	4,469,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		74.00000	73,000	22.48	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	14.80	Put		2,547.00000	2,525,000	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,529.00000	3,551,000	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		2.00000	3,000	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		1.00000	1,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,374.00000	8,353,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		3.00000	3,000	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,376.00000	6,355,000	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		18.00000	19,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,391.00000	4,371,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		80.00000	78,000	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,453.00000	2,430,000	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,629.00000	3,650,000	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		2.00000	2,000	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		1.00000	1,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,424.00000	8,403,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		3.00000	3,000	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,426.00000	6,405,000	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,579.00000	3,600,000	22.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		2.00000	2,000	22.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		1.00000	1,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,674.00000	8,653,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		2.00000	2,000	26.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,675.00000	6,654,000	26.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,330.00000	3,351,000	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		3.00000	3,000	22.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		1.00000	1,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,774.00000	8,753,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		12.00000	12,000	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,785.00000	4,764,000	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		60.00000	59,000	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,833.00000	2,811,000	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,230.00000	3,252,000	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		3.00000	4,000	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		1.00000	1,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,724.00000	8,703,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		2.00000	2,000	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,725.00000	6,704,000	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,280.00000	3,302,000	21.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		3.00000	4,000	21.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		1.00000	1,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,824.00000	8,803,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		2.00000	2,000	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,825.00000	6,804,000	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		58.00000	57,000	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,881.00000	2,859,000	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,180.00000	3,202,000	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		3.00000	4,000	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,973.00000	8,952,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		2.00000	2,000	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	14/06/2010	Foreign Exchange Future	19.30	Put		6,975.00000	6,954,000	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,031.00000	3,053,000	20.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		4.00000	5,000	20.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,023.00000	9,002,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		2.00000	2,000	26.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,025.00000	7,004,000	26.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,923.00000	8,902,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		2.00000	2,000	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,925.00000	6,904,000	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,081.00000	3,103,000	21.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		4.00000	5,000	21.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		1.00000	1,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,224.00000	8,203,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		89.00000	88,000	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,312.00000	2,290,000	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,778.00000	3,800,000	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1.00000	2,000	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,131.00000	3,152,000	21.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		4.00000	4,000	21.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,128.00000	4,149,000	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	1,000	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,277.00000	4,298,000	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	24.37	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	8.25	Call		4,078.00000	4,099,000	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	1,000	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		1.00000	1,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,524.00000	8,503,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		3.00000	2,000	26.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,526.00000	6,504,000	26.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		16.00000	16,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,539.00000	4,518,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		72.00000	70,000	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,595.00000	2,572,000	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,479.00000	3,501,000	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		2.00000	3,000	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		1.00000	1,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,324.00000	8,303,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		83.00000	81,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,406.00000	2,383,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,679.00000	3,700,000	23.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		2.00000	2,000	23.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,978.00000	3,999,000	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	1,000	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		1.00000	1,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,074.00000	8,053,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,928.00000	3,949,000	24.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	24.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		1.00000	1,000	28.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,574.00000	8,553,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		3.00000	2,000	26.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,576.00000	6,554,000	26.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		69.00000	68,000	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,642.00000	2,620,000	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,429.00000	3,451,000	22.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		2.00000	3,000	22.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,173.00000	9,152,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		2.00000	2,000	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,175.00000	7,154,000	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		1.00000	1,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,624.00000	8,603,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		2.00000	2,000	26.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,625.00000	6,604,000	26.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		14.00000	14,000	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,637.00000	4,616,000	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		67.00000	65,000	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,690.00000	2,667,000	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,380.00000	3,401,000	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		3.00000	3,000	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	1,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,873.00000	8,853,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		2.00000	2,000	26.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,875.00000	6,854,000	26.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/09/2010			12.55030	12.52680		16.40	0.00	0	1,261.00
£ / R	On	13/09/2010	12.73	Call		569.00000	540,000	16.00	0.00	0	0.00
£ / R	On	13/09/2010	12.73	Put		772.00000	720,000	16.00	0.00	0	0.00
£ / R	On	13/09/2010	12.78	Call		548.00000	558,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	12.78	Put		801.00000	788,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	12.68	Call		591.00000	562,000	16.00	0.00	0	0.00
£ / R	On	13/09/2010	12.68	Put		744.00000	692,000	16.00	0.00	0	0.00
¥ / R	On	15/03/2010			0.08690	0.08480		22.75	0.00	0	1,364.00
¥ / R	On	15/03/2010	0.08	Call		558.00000	730,000	22.75	0.00	0	0.00
¥ / R	On	15/03/2010	0.08	Put		78.00000	40,000	22.75	0.00	0	0.00
¥ / R	On	15/03/2010	0.09	Call		134.00000	178,000	27.08	0.00	0	0.00
¥ / R	On	15/03/2010	0.09	Put		654.00000	488,000	27.08	0.00	0	0.00
¥ / R	On	15/03/2010	0.07	Call		1,483.00000	1,694,000	30.78	0.00	0	0.00
¥ / R	On	15/03/2010	0.07	Put		3.00000	4,000	30.78	0.00	0	0.00
¥ / R	On	14/06/2010			0.08850	0.08630		26.86	0.00	0	0.00
¥ / R	On	14/06/2010	0.08	Call		855.00000	1,004,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.08	Put		225.00000	154,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Call		420.00000	499,000	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Put		790.00000	649,000	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Call		1,649.00000	1,869,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Put		19.00000	19,000	23.00	0.00	0	0.00
€ / R	On	15/03/2010			10.62490	10.59840		13.62	6,831,810.70	643	23,284.00
€ / R	On	15/03/2010	19.65	Call		0.00000	0,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	19.65	Put		9,052.00000	9,025,000	37.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	36.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		7,052.00000	7,025,000	36.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	32.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		5,052.00000	5,025,000	32.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	24.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		3,052.00000	3,025,000	24.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		14.00000	12,000	17.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		1,066.00000	1,037,000	17.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		175.00000	177,000	13.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		227.00000	202,000	13.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		954.00000	980,000	15.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		6.00000	5,000	15.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		1,949.00000	1,975,000	20.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1.00000	0,000	20.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		2,948.00000	2,975,000	22.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	0,000	22.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,302.00000	9,275,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	36.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,302.00000	7,275,000	36.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,402.00000	9,375,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	37.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,402.00000	7,375,000	37.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	37.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,152.00000	9,125,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	36.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,152.00000	7,125,000	36.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	1,000	20.37	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		2,003.00000	1,976,000	20.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,952.00000	8,925,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	36.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,952.00000	6,925,000	36.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	31.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,952.00000	4,925,000	31.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	24.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,952.00000	2,925,000	24.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		18.00000	16,000	16.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		970.00000	941,000	16.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		219.00000	227,000	13.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		171.00000	152,000	13.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,052.00000	1,078,000	15.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		4.00000	3,000	15.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,049.00000	2,075,000	20.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1.00000	0,000	20.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,048.00000	3,075,000	22.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	22.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,802.00000	8,775,000	37.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	36.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,802.00000	6,775,000	36.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	31.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,802.00000	4,775,000	31.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	23.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,802.00000	2,775,000	23.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		26.00000	24,000	16.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		828.00000	799,000	16.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		308.00000	323,000	14.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		110.00000	98,000	14.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,200.00000	1,227,000	16.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		2.00000	2,000	16.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,198.00000	2,225,000	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		3,198.00000	3,225,000	23.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	23.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,852.00000	8,825,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	36.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,852.00000	6,825,000	36.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,852.00000	4,825,000	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	23.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,852.00000	2,825,000	23.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		23.00000	21,000	16.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		875.00000	846,000	16.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		275.00000	289,000	13.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		127.00000	114,000	13.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,151.00000	1,177,000	16.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		3.00000	2,000	16.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,148.00000	2,175,000	20.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	20.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,148.00000	3,175,000	23.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	23.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,202.00000	9,175,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	36.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,202.00000	7,175,000	36.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,452.00000	9,425,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	37.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,452.00000	7,425,000	37.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,502.00000	9,475,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	37.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,502.00000	7,475,000	37.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,352.00000	9,325,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	37.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,352.00000	7,325,000	37.03	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	19.85	Call		0.00000	0,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,252.00000	9,225,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,252.00000	7,225,000	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		9,102.00000	9,075,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	36.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		7,102.00000	7,075,000	36.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		9,002.00000	8,975,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	36.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		7,002.00000	6,975,000	36.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	32.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		5,002.00000	4,975,000	32.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	24.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		3,002.00000	2,975,000	24.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		16.00000	14,000	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		1,018.00000	989,000	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		196.00000	199,000	13.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		198.00000	174,000	13.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,003.00000	1,029,000	15.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		5.00000	4,000	15.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		1,999.00000	2,025,000	20.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1.00000	0,000	20.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		2,998.00000	3,025,000	22.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	22.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,902.00000	8,875,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	36.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,902.00000	6,875,000	36.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,752.00000	8,725,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	36.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,752.00000	6,725,000	36.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	31.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,752.00000	4,725,000	31.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	27.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,752.00000	3,725,000	27.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	23.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,752.00000	2,725,000	23.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		2.00000	2,000	19.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,754.00000	1,727,000	19.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		30.00000	28,000	16.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		782.00000	753,000	16.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		342.00000	359,000	14.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		94.00000	84,000	14.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,250.00000	1,277,000	16.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		2.00000	2,000	16.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,248.00000	2,275,000	20.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	20.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,248.00000	3,275,000	23.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	23.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	31.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,902.00000	4,875,000	31.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	28.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,902.00000	3,875,000	28.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	24.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,902.00000	2,875,000	24.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		2.00000	1,000	20.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,904.00000	1,876,000	20.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		20.00000	19,000	16.66	0.00	0	10.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		922.00000	894,000	16.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		245.00000	257,000	13.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		147.00000	132,000	13.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,101.00000	1,128,000	16.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		3.00000	3,000	16.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,098.00000	2,125,000	20.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	20.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,098.00000	3,125,000	22.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	22.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	32.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		5,102.00000	5,075,000	32.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	29.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		4,102.00000	4,075,000	29.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	25.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,102.00000	3,075,000	25.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	1,000	20.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,103.00000	2,076,000	20.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		12.00000	11,000	17.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,114.00000	1,086,000	17.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		156.00000	156,000	13.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		258.00000	231,000	13.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		906.00000	932,000	15.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		8.00000	7,000	15.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1,899.00000	1,925,000	19.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1.00000	0,000	19.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		2,898.00000	2,925,000	22.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	22.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	32.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,152.00000	5,125,000	32.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	29.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,152.00000	4,125,000	29.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	25.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,152.00000	3,125,000	25.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		1.00000	1,000	21.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		2,153.00000	2,126,000	21.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		11.00000	9,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,163.00000	1,134,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		138.00000	138,000	14.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		290.00000	263,000	14.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		858.00000	883,000	15.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		10.00000	8,000	15.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,849.00000	1,875,000	19.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1.00000	0,000	19.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,848.00000	2,875,000	22.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	22.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,352.00000	5,325,000	33.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,352.00000	4,325,000	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	26.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,352.00000	3,325,000	26.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	1,000	21.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,353.00000	2,326,000	21.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		6.00000	6,000	18.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,358.00000	1,331,000	18.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		84.00000	83,000	14.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		436.00000	408,000	14.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		670.00000	695,000	14.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		22.00000	20,000	14.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,649.00000	1,675,000	18.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1.00000	0,000	18.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,648.00000	2,675,000	21.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	21.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.37	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	16.00	Put		5,402.00000	5,375,000	33.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	30.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,402.00000	4,375,000	30.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	26.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,402.00000	3,375,000	26.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		1.00000	1,000	22.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,403.00000	2,376,000	22.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		6.00000	5,000	18.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,408.00000	1,380,000	18.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		74.00000	72,000	14.97	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		476.00000	447,000	14.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		625.00000	649,000	14.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		27.00000	24,000	14.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,599.00000	1,625,000	18.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1.00000	0,000	18.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,598.00000	2,625,000	21.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	21.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	32.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,252.00000	5,225,000	32.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	29.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,252.00000	4,225,000	29.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	25.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,252.00000	3,225,000	25.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	1,000	21.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,253.00000	2,226,000	21.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		8.00000	7,000	17.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,260.00000	1,232,000	17.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		108.00000	107,000	14.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		360.00000	332,000	14.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		763.00000	788,000	15.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		15.00000	13,000	15.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,749.00000	1,775,000	19.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1.00000	0,000	19.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,748.00000	2,775,000	21.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	21.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	32.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,202.00000	5,175,000	32.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	29.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,202.00000	4,175,000	29.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	25.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,202.00000	3,175,000	25.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		1.00000	1,000	21.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,203.00000	2,176,000	21.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		9.00000	8,000	17.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,211.00000	1,183,000	17.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		123.00000	122,000	14.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		325.00000	297,000	14.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		810.00000	835,000	15.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		12.00000	10,000	15.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,799.00000	1,825,000	19.49	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	8.80	Put		1.00000	0,000	19.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,798.00000	2,825,000	22.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	22.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,302.00000	5,275,000	33.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	29.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,302.00000	4,275,000	29.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	25.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,302.00000	3,275,000	25.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	1,000	21.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,303.00000	2,276,000	21.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		7.00000	6,000	18.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,309.00000	1,281,000	18.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		96.00000	94,000	14.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		398.00000	369,000	14.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		716.00000	741,000	15.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		18.00000	16,000	15.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,699.00000	1,725,000	19.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1.00000	0,000	19.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,698.00000	2,725,000	21.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	21.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,552.00000	5,525,000	33.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	30.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,552.00000	4,525,000	30.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	26.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,552.00000	3,525,000	26.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		1.00000	0,000	22.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,553.00000	2,525,000	22.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		4.00000	3,000	18.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,556.00000	1,528,000	18.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		51.00000	48,000	15.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		603.00000	573,000	15.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		496.00000	518,000	14.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		48.00000	43,000	14.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,449.00000	1,476,000	17.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1.00000	1,000	17.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,448.00000	2,475,000	21.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	21.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,452.00000	5,425,000	33.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	30.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,452.00000	4,425,000	30.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	26.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,452.00000	3,425,000	26.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		1.00000	1,000	22.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,453.00000	2,426,000	22.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		5.00000	4,000	18.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,457.00000	1,429,000	18.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		65.00000	63,000	15.14	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	11.05	Put		517.00000	488,000	15.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		581.00000	604,000	14.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		33.00000	29,000	14.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,549.00000	1,575,000	18.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1.00000	0,000	18.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,548.00000	2,575,000	21.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	21.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,502.00000	5,475,000	33.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	30.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,502.00000	4,475,000	30.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	26.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,502.00000	3,475,000	26.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		1.00000	0,000	22.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,503.00000	2,475,000	22.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		58.00000	55,000	15.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		560.00000	530,000	15.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		538.00000	560,000	14.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		40.00000	35,000	14.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,499.00000	1,526,000	18.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1.00000	1,000	18.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,498.00000	2,525,000	21.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	21.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,602.00000	5,575,000	34.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	30.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,602.00000	4,575,000	30.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	27.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,602.00000	3,575,000	27.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		1.00000	0,000	22.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,603.00000	2,575,000	22.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		3.00000	3,000	19.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,605.00000	1,578,000	19.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		44.00000	42,000	15.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		646.00000	617,000	15.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		456.00000	476,000	14.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		58.00000	51,000	14.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,399.00000	1,426,000	17.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1.00000	1,000	17.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,398.00000	2,425,000	21.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	21.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,652.00000	5,625,000	34.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	30.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,652.00000	4,625,000	30.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	27.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,652.00000	3,625,000	27.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	23.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,652.00000	2,625,000	23.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		3.00000	3,000	19.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,655.00000	1,628,000	19.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		39.00000	37,000	15.81	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		691.00000	662,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		416.00000	435,000	14.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		68.00000	60,000	14.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,350.00000	1,376,000	17.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		2.00000	1,000	17.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,348.00000	2,375,000	21.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	21.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		4.00000	4,000	18.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,506.00000	1,479,000	18.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,552.00000	8,525,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	36.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,552.00000	6,525,000	36.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,448.00000	3,475,000	24.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	24.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,702.00000	8,675,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	36.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,702.00000	6,675,000	36.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	31.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,702.00000	4,675,000	31.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	23.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,702.00000	2,675,000	23.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		34.00000	32,000	15.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		736.00000	707,000	15.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		378.00000	396,000	14.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		80.00000	71,000	14.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,300.00000	1,326,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		2.00000	1,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,298.00000	2,325,000	21.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	21.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,298.00000	3,325,000	23.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	23.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,652.00000	8,625,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	36.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,652.00000	6,625,000	36.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,348.00000	3,375,000	24.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	24.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,502.00000	8,475,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	35.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,502.00000	6,475,000	35.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,498.00000	3,525,000	24.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	24.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,602.00000	8,575,000	37.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	36.06	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	17.20	Put		6,602.00000	6,575,000	36.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,398.00000	3,425,000	24.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	24.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.80580	10.77860		15.05	10,805.80	1	12,967.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		108.00000	106,000	18.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,429.00000	1,400,000	18.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		130.00000	127,000	18.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,251.00000	1,221,000	18.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		118.00000	116,000	18.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,339.00000	1,310,000	18.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,521.00000	8,494,000	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		1.00000	1,000	26.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,522.00000	6,495,000	26.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		3.00000	3,000	22.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,524.00000	4,497,000	22.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		31.00000	31,000	21.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,552.00000	2,525,000	21.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		231.00000	230,000	16.54	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		752.00000	724,000	16.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		653.00000	665,000	14.27	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		174.00000	159,000	14.27	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,497.00000	1,524,000	15.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		18.00000	18,000	15.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,482.00000	2,509,000	18.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		3.00000	3,000	18.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,479.00000	3,506,000	22.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	22.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,821.00000	8,794,000	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		1.00000	1,000	26.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,822.00000	6,795,000	26.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		2.00000	2,000	23.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,823.00000	4,796,000	23.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		21.00000	21,000	21.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,842.00000	2,815,000	21.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		172.00000	170,000	17.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		993.00000	964,000	17.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		477.00000	486,000	14.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		298.00000	280,000	14.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,210.00000	1,237,000	14.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		31.00000	31,000	14.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,184.00000	2,211,000	17.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		5.00000	5,000	17.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,180.00000	3,207,000	21.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		1.00000	1,000	21.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,921.00000	8,894,000	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		1.00000	1,000	26.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,922.00000	6,895,000	26.60	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	15.70	Call		2.00000	2,000	23.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,923.00000	4,896,000	23.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		18.00000	19,000	21.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,939.00000	2,913,000	21.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		156.00000	154,000	17.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,077.00000	1,048,000	17.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		428.00000	435,000	14.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		349.00000	329,000	14.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,117.00000	1,143,000	13.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		38.00000	37,000	13.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,084.00000	2,112,000	17.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		5.00000	6,000	17.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,080.00000	3,107,000	21.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		1.00000	1,000	21.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,571.00000	8,544,000	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		1.00000	1,000	26.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,572.00000	6,545,000	26.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		3.00000	3,000	22.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,574.00000	4,547,000	22.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		29.00000	29,000	21.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,600.00000	2,573,000	21.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		220.00000	219,000	16.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		791.00000	763,000	16.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		621.00000	633,000	14.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		192.00000	177,000	14.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,448.00000	1,476,000	15.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		19.00000	20,000	15.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,432.00000	2,460,000	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		3.00000	4,000	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,429.00000	3,456,000	22.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	22.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,621.00000	8,594,000	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		1.00000	1,000	26.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,622.00000	6,595,000	26.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		3.00000	2,000	22.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,624.00000	4,596,000	22.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		27.00000	28,000	21.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,648.00000	2,622,000	21.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		209.00000	208,000	16.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		830.00000	802,000	16.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		590.00000	601,000	14.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		211.00000	195,000	14.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,400.00000	1,428,000	14.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		21.00000	22,000	14.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,382.00000	2,410,000	18.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		3.00000	4,000	18.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,379.00000	3,406,000	22.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	22.02	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	19.55	Call		0.00000	0,000	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,771.00000	8,744,000	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		1.00000	1,000	26.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,772.00000	6,745,000	26.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		2.00000	2,000	23.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,773.00000	4,746,000	23.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		22.00000	23,000	21.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,793.00000	2,767,000	21.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		181.00000	179,000	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		952.00000	923,000	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		504.00000	513,000	14.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		275.00000	257,000	14.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,257.00000	1,284,000	14.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		28.00000	28,000	14.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,233.00000	2,261,000	17.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		4.00000	5,000	17.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,230.00000	3,257,000	21.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		1.00000	1,000	21.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,671.00000	8,644,000	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		1.00000	1,000	26.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,672.00000	6,645,000	26.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		3.00000	2,000	22.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,674.00000	4,646,000	22.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		26.00000	26,000	21.27	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	13.45	Put		2,697.00000	2,670,000	21.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		199.00000	198,000	16.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		870.00000	842,000	16.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		560.00000	571,000	14.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		231.00000	215,000	14.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,353.00000	1,380,000	14.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		24.00000	24,000	14.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,333.00000	2,360,000	18.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		4.00000	4,000	18.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,329.00000	3,357,000	21.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	1,000	21.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,721.00000	8,694,000	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		1.00000	1,000	26.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,722.00000	6,695,000	26.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		2.00000	2,000	23.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,723.00000	4,696,000	23.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		24.00000	24,000	21.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,745.00000	2,718,000	21.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		190.00000	188,000	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		911.00000	882,000	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		531.00000	541,000	14.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		252.00000	235,000	14.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,305.00000	1,332,000	14.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		26.00000	26,000	14.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,283.00000	2,310,000	18.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		4.00000	4,000	18.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,279.00000	3,307,000	21.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	1,000	21.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,071.00000	9,044,000	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		1.00000	0,000	26.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,072.00000	7,044,000	26.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		2.00000	2,000	23.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,073.00000	5,046,000	23.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		15.00000	15,000	21.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,086.00000	3,059,000	21.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		136.00000	134,000	18.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,207.00000	1,178,000	18.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		366.00000	368,000	15.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		437.00000	412,000	15.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		988.00000	1,008,000	13.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		59.00000	52,000	13.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,936.00000	1,964,000	16.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		7.00000	8,000	16.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,930.00000	2,958,000	20.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		1.00000	2,000	20.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,021.00000	8,994,000	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		1.00000	1,000	26.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,022.00000	6,995,000	26.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		2.00000	2,000	23.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,023.00000	4,996,000	23.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		16.00000	16,000	21.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,037.00000	3,010,000	21.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		142.00000	140,000	18.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,163.00000	1,134,000	18.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		386.00000	388,000	15.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		407.00000	382,000	15.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,030.00000	1,050,000	13.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		51.00000	44,000	13.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,986.00000	2,013,000	16.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		7.00000	7,000	16.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,980.00000	3,007,000	21.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		1.00000	1,000	21.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,121.00000	9,094,000	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		1.00000	0,000	26.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,122.00000	7,094,000	26.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		2.00000	2,000	23.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,123.00000	5,096,000	23.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		14.00000	14,000	21.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,135.00000	3,108,000	21.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		348.00000	350,000	15.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		469.00000	444,000	15.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		947.00000	966,000	13.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		68.00000	60,000	13.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,887.00000	1,915,000	16.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		8.00000	9,000	16.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,880.00000	2,908,000	20.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	2,000	20.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,171.00000	9,144,000	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		1.00000	0,000	26.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,172.00000	7,144,000	26.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		2.00000	2,000	23.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,173.00000	5,146,000	23.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		13.00000	13,000	21.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,184.00000	3,157,000	21.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		124.00000	122,000	18.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,295.00000	1,266,000	18.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		331.00000	332,000	15.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		502.00000	476,000	15.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		907.00000	925,000	13.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		78.00000	69,000	13.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,838.00000	1,865,000	16.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		9.00000	9,000	16.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,830.00000	2,858,000	20.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		1.00000	2,000	20.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	28.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,971.00000	8,944,000	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		1.00000	1,000	26.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,972.00000	6,945,000	26.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		2.00000	2,000	23.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,973.00000	4,946,000	23.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		17.00000	17,000	21.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,988.00000	2,961,000	21.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		149.00000	147,000	17.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,120.00000	1,091,000	17.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		406.00000	411,000	14.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		377.00000	355,000	14.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,073.00000	1,097,000	13.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		44.00000	41,000	13.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,035.00000	2,063,000	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		6.00000	7,000	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,030.00000	3,057,000	21.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		1.00000	1,000	21.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,221.00000	9,194,000	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	27.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,221.00000	7,194,000	27.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		2.00000	2,000	23.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,223.00000	5,196,000	23.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		12.00000	12,000	21.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,233.00000	3,206,000	21.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		314.00000	315,000	15.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		535.00000	509,000	15.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		867.00000	885,000	13.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		88.00000	79,000	13.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,789.00000	1,816,000	16.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		10.00000	10,000	16.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,781.00000	2,808,000	20.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		2.00000	2,000	20.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,371.00000	9,344,000	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	27.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,371.00000	7,344,000	27.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		2.00000	1,000	24.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,373.00000	5,345,000	24.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		10.00000	10,000	21.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,381.00000	3,354,000	21.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		104.00000	101,000	19.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,475.00000	1,445,000	19.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		269.00000	269,000	16.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		640.00000	613,000	16.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		755.00000	770,000	14.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		126.00000	114,000	14.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,642.00000	1,670,000	15.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		13.00000	14,000	15.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,631.00000	2,659,000	19.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		2.00000	3,000	19.60	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.98140	10.95290		15.76	0.00	0	500.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		326.00000	329,000	17.45	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,038.00000	1,013,000	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.15640	11.12540		16.01	0.00	0	155.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		14.00000	15,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,089.00000	9,059,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		36.00000	37,000	27.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,111.00000	7,081,000	27.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		73.00000	74,000	25.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,148.00000	5,118,000	25.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		152.00000	152,000	22.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,227.00000	3,196,000	22.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		370.00000	371,000	18.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,445.00000	1,415,000	18.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		636.00000	641,000	16.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		711.00000	685,000	16.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,157.00000	1,172,000	14.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		232.00000	216,000	14.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,977.00000	2,004,000	14.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		52.00000	48,000	14.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,942.00000	2,973,000	17.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		17.00000	17,000	17.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		400.00000	401,000	17.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,325.00000	1,295,000	17.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		14.00000	15,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,139.00000	9,109,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		35.00000	36,000	27.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,160.00000	7,130,000	27.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		72.00000	73,000	25.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,197.00000	5,167,000	25.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		149.00000	149,000	22.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,274.00000	3,243,000	22.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		361.00000	362,000	18.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,486.00000	1,456,000	18.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		618.00000	623,000	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		743.00000	717,000	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,124.00000	1,138,000	14.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		249.00000	232,000	14.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,931.00000	1,959,000	14.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		56.00000	53,000	14.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,892.00000	2,924,000	17.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		17.00000	18,000	17.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		10.00000	10,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,835.00000	9,804,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		27.00000	28,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,852.00000	7,822,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		58.00000	58,000	26.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,883.00000	5,852,000	26.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		116.00000	116,000	23.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,941.00000	3,910,000	23.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		260.00000	260,000	19.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,085.00000	2,054,000	19.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		421.00000	423,000	17.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,246.00000	1,217,000	17.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		737.00000	747,000	15.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		562.00000	541,000	15.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,336.00000	1,360,000	14.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		161.00000	154,000	14.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,210.00000	2,242,000	15.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		35.00000	36,000	15.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		10.00000	11,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,735.00000	9,705,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		28.00000	29,000	27.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,753.00000	7,723,000	27.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		60.00000	60,000	26.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,785.00000	5,754,000	26.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		120.00000	120,000	23.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,845.00000	3,814,000	23.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		272.00000	272,000	19.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,997.00000	1,966,000	19.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		444.00000	446,000	17.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,169.00000	1,140,000	17.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		783.00000	794,000	15.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		508.00000	488,000	15.54	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	13/12/2010	Foreign Exchange Future	9.85	Call		1,415.00000	1,440,000	14.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		140.00000	134,000	14.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,307.00000	2,339,000	15.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		32.00000	33,000	15.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		16.00000	17,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,891.00000	8,861,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		39.00000	39,000	27.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,914.00000	6,883,000	27.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		78.00000	79,000	25.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,953.00000	4,923,000	25.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		164.00000	165,000	21.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,039.00000	3,009,000	21.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		410.00000	412,000	17.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,285.00000	1,256,000	17.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		714.00000	724,000	15.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		589.00000	568,000	15.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,296.00000	1,321,000	14.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		171.00000	165,000	14.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,162.00000	2,194,000	15.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		37.00000	38,000	15.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,139.00000	3,170,000	18.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		14.00000	14,000	18.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		15.00000	16,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,990.00000	8,960,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		37.00000	38,000	27.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,012.00000	6,982,000	27.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		76.00000	76,000	25.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,051.00000	5,020,000	25.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		158.00000	158,000	22.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,133.00000	3,102,000	22.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		390.00000	391,000	18.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,365.00000	1,335,000	18.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		674.00000	681,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		649.00000	625,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,225.00000	1,244,000	14.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		200.00000	188,000	14.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,069.00000	2,098,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		44.00000	42,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,040.00000	3,072,000	17.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		15.00000	16,000	17.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		13.00000	14,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,288.00000	9,258,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		33.00000	34,000	27.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,308.00000	7,278,000	27.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		69.00000	69,000	25.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,344.00000	5,313,000	25.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		141.00000	141,000	22.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,416.00000	3,385,000	22.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		336.00000	336,000	18.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,611.00000	1,580,000	18.73	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	13/12/2010	Foreign Exchange Future	11.40	Call		568.00000	572,000	16.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		843.00000	816,000	16.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,029.00000	1,042,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		304.00000	286,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,797.00000	1,824,000	14.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		72.00000	68,000	14.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,745.00000	2,777,000	16.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		20.00000	21,000	16.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		12.00000	13,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,437.00000	9,407,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		32.00000	32,000	27.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,457.00000	7,426,000	27.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		65.00000	66,000	25.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,490.00000	5,460,000	25.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		133.00000	133,000	22.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,558.00000	3,527,000	22.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		312.00000	313,000	19.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,737.00000	1,707,000	19.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		523.00000	525,000	16.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		948.00000	919,000	16.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		941.00000	953,000	15.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		366.00000	347,000	15.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,666.00000	1,692,000	14.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		91.00000	86,000	14.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,598.00000	2,630,000	16.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		23.00000	24,000	16.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		17.00000	18,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,742.00000	8,712,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		41.00000	42,000	27.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,766.00000	6,736,000	27.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		83.00000	83,000	24.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,808.00000	4,777,000	24.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		174.00000	175,000	21.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,899.00000	2,869,000	21.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,287.00000	3,319,000	18.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		12.00000	13,000	18.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		17.00000	18,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,792.00000	8,762,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		40.00000	41,000	27.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,815.00000	6,785,000	27.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		81.00000	82,000	24.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,856.00000	4,826,000	24.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		171.00000	171,000	21.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,946.00000	2,915,000	21.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		432.00000	434,000	17.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,207.00000	1,178,000	17.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		760.00000	770,000	15.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		535.00000	514,000	15.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,375.00000	1,400,000	14.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		150.00000	144,000	14.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,258.00000	2,290,000	15.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		33.00000	34,000	15.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,237.00000	3,269,000	18.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		12.00000	13,000	18.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		16.00000	17,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,841.00000	8,811,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		39.00000	40,000	27.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,864.00000	6,834,000	27.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		80.00000	80,000	25.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,905.00000	4,874,000	25.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		167.00000	168,000	21.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,992.00000	2,962,000	21.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,188.00000	3,220,000	18.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		13.00000	14,000	18.34	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			330.49200	330.92200			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			306.14400	306.16900			162,256,320.00	53	1,255.00
ALBI	On	05/08/2010	Index Future			311.54200	311.61200			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.70340	6.68990		16.51	670,340.00	100	14,836.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	51.15	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		8,110.00000	8,097,000	51.15	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	47.85	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		6,110.00000	6,097,000	47.85	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	42.00	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	10.80	Put		4,110.00000	4,097,000	42.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	28.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		2,110.00000	2,097,000	28.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		892.00000	906,000	20.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		2.00000	3,000	20.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		1,890.00000	1,903,000	27.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	27.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		2,890.00000	2,903,000	34.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	34.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		3,890.00000	3,903,000	23.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	23.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	51.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,210.00000	8,197,000	51.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	48.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,210.00000	6,197,000	48.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	42.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,210.00000	4,197,000	42.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	29.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,210.00000	2,197,000	29.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		794.00000	808,000	20.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		4.00000	5,000	20.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,790.00000	1,803,000	26.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	26.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,790.00000	2,803,000	34.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	34.14	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	15/03/2010	Foreign Exchange Future	2.90	Call		3,790.00000	3,803,000	25.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	25.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	51.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,260.00000	8,247,000	51.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	48.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,260.00000	6,247,000	48.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	42.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,260.00000	4,247,000	42.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	29.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,260.00000	2,247,000	29.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		746.00000	759,000	20.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		6.00000	6,000	20.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,740.00000	1,753,000	26.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	26.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,740.00000	2,753,000	33.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	33.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,740.00000	3,753,000	25.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	25.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	51.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,160.00000	8,147,000	51.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	47.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,160.00000	6,147,000	47.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	42.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		4,160.00000	4,147,000	42.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	29.09	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	8.85	Put		2,160.00000	2,147,000	29.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		843.00000	857,000	20.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		3.00000	4,000	20.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		1,840.00000	1,853,000	27.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	27.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		2,840.00000	2,853,000	34.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	34.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		3,840.00000	3,853,000	24.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	24.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	51.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		8,060.00000	8,047,000	51.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	47.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		6,060.00000	6,047,000	47.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	41.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		4,060.00000	4,047,000	41.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	28.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		2,060.00000	2,047,000	28.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		942.00000	955,000	21.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		2.00000	2,000	21.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		1,940.00000	1,953,000	27.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	27.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		2,940.00000	2,953,000	35.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	35.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		3,940.00000	3,953,000	23.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	23.24	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	14.45	Call		0.00000	0,000	50.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,760.00000	7,747,000	50.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	46.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,760.00000	5,747,000	46.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	40.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,760.00000	3,747,000	40.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		1.00000	1,000	26.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,761.00000	1,748,000	26.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,240.00000	1,254,000	23.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	1,000	23.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,240.00000	2,253,000	30.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	30.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,240.00000	3,253,000	32.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	32.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,240.00000	4,253,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	51.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,960.00000	7,947,000	51.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	47.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,960.00000	5,947,000	47.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	41.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,960.00000	3,947,000	41.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	27.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,960.00000	1,947,000	27.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,041.00000	1,054,000	21.74	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	5.65	Put		1.00000	1,000	21.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,040.00000	2,053,000	28.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	28.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,040.00000	3,053,000	34.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	34.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,040.00000	4,053,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	51.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		8,010.00000	7,997,000	51.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	47.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		6,010.00000	5,997,000	47.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	41.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		4,010.00000	3,997,000	41.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	28.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		2,010.00000	1,997,000	28.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		991.00000	1,005,000	21.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		1.00000	2,000	21.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		1,990.00000	2,003,000	28.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	28.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		2,990.00000	3,003,000	35.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	35.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		3,990.00000	4,003,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	50.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,910.00000	7,897,000	50.97	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	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	47.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,910.00000	5,897,000	47.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	41.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,910.00000	3,897,000	41.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		1.00000	0,000	27.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,911.00000	1,897,000	27.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,091.00000	1,104,000	22.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		1.00000	1,000	22.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,090.00000	2,103,000	28.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	28.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,090.00000	3,103,000	34.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	34.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,090.00000	4,103,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	50.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,860.00000	7,847,000	50.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	47.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,860.00000	5,847,000	47.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	40.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,860.00000	3,847,000	40.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		1.00000	1,000	27.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,861.00000	1,848,000	27.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,141.00000	1,154,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		1.00000	1,000	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,140.00000	2,153,000	29.36	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	4.55	Put		0.00000	0,000	29.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,140.00000	3,153,000	33.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	33.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,140.00000	4,153,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	50.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,810.00000	7,797,000	50.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	47.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,810.00000	5,797,000	47.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	40.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,810.00000	3,797,000	40.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		1.00000	1,000	26.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,811.00000	1,798,000	26.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,190.00000	1,204,000	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	1,000	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,190.00000	2,203,000	29.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	29.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,190.00000	3,203,000	33.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	33.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,190.00000	4,203,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	50.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,710.00000	7,697,000	50.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	46.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,710.00000	5,697,000	46.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	39.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,710.00000	3,697,000	39.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		1.00000	1,000	26.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,711.00000	1,698,000	26.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,290.00000	1,304,000	23.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	1,000	23.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,290.00000	2,303,000	30.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	30.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,290.00000	3,303,000	31.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	31.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,290.00000	4,303,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		602.00000	615,000	19.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		12.00000	12,000	19.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		697.00000	710,000	19.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		7.00000	7,000	19.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		650.00000	662,000	19.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		10.00000	9,000	19.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		64.00000	64,000	17.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		324.00000	311,000	17.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		88.00000	89,000	17.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		248.00000	236,000	17.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		121.00000	123,000	16.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		181.00000	170,000	16.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		227.00000	236,000	17.25	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.55	Put		87.00000	83,000	17.25	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.45	Call		299.00000	310,000	17.74	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.45	Put		59.00000	57,000	17.74	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.35	Call		379.00000	390,000	18.22	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.35	Put		39.00000	37,000	18.22	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.25	Call		465.00000	477,000	18.71	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.25	Put		25.00000	24,000	18.71	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.15	Call		556.00000	568,000	19.20	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.15	Put		16.00000	15,000	19.20	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.20	Call		510.00000	522,000	18.96	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.20	Put		20.00000	19,000	18.96	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.10	Call		39.00000	39,000	18.83	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.10	Put		449.00000	436,000	18.83	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.00	Call		54.00000	54,000	18.25	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.00	Put		364.00000	351,000	18.25	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.90	Call		75.00000	76,000	17.67	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.90	Put		285.00000	273,000	17.67	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.80	Call		104.00000	105,000	17.09	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.80	Put		214.00000	202,000	17.09	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.70	Call		141.00000	144,000	16.51	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.70	Put		151.00000	141,000	16.51	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.60	Call		194.00000	203,000	17.00	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.60	Put		104.00000	100,000	17.00	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.50	Call		262.00000	272,000	17.49	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.50	Put		72.00000	69,000	17.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		338.00000	349,000	17.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		48.00000	46,000	17.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		421.00000	433,000	18.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		31.00000	30,000	18.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		164.00000	172,000	16.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		124.00000	119,000	16.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	51.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,410.00000	8,397,000	51.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	48.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,410.00000	6,397,000	48.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	42.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,410.00000	4,397,000	42.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	30.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,410.00000	2,397,000	30.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,590.00000	1,603,000	25.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	25.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,590.00000	2,603,000	32.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	32.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,590.00000	3,603,000	27.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	27.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	51.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,360.00000	8,347,000	51.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	48.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,360.00000	6,347,000	48.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	42.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,360.00000	4,347,000	42.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	30.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,360.00000	2,347,000	30.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		46.00000	46,000	18.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		406.00000	393,000	18.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,640.00000	1,653,000	25.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	25.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,640.00000	2,653,000	33.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	33.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,640.00000	3,653,000	27.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	51.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,310.00000	8,297,000	51.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	48.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,310.00000	6,297,000	48.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	42.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,310.00000	4,297,000	42.60	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		2,310.00000	2,297,000	30.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,690.00000	1,703,000	26.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	26.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,690.00000	2,703,000	33.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	33.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,690.00000	3,703,000	26.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	26.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	51.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,460.00000	8,447,000	51.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	48.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,460.00000	6,447,000	48.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	43.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,460.00000	4,447,000	43.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	31.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,460.00000	2,447,000	31.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		33.00000	33,000	19.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		493.00000	480,000	19.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,540.00000	1,553,000	25.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	25.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,540.00000	2,553,000	32.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	32.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,540.00000	3,553,000	28.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	28.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	51.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,560.00000	8,547,000	51.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	48.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,560.00000	6,547,000	48.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	43.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,560.00000	4,547,000	43.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	31.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,560.00000	2,547,000	31.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		24.00000	23,000	19.69	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	7.25	Put		584.00000	570,000	19.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,440.00000	1,454,000	24.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	24.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,440.00000	2,453,000	31.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	31.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,440.00000	3,453,000	29.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	29.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.75420	6.73910		16.84	810,504.00	120	426.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	37.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,861.00000	7,846,000	37.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	32.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,861.00000	5,846,000	32.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		1.00000	1,000	27.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,862.00000	3,847,000	27.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		26.00000	26,000	25.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,887.00000	1,872,000	25.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		342.00000	349,000	16.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		203.00000	195,000	16.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,147.00000	1,163,000	17.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		8.00000	9,000	17.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,140.00000	2,155,000	24.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	1,000	24.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,139.00000	3,154,000	27.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	27.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,139.00000	4,154,000	22.53	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	22.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	37.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,811.00000	7,796,000	37.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	32.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,811.00000	5,796,000	32.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		2.00000	2,000	27.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,813.00000	3,798,000	27.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		27.00000	27,000	24.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,838.00000	1,823,000	24.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		370.00000	378,000	16.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		181.00000	174,000	16.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,196.00000	1,212,000	17.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		7.00000	8,000	17.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,190.00000	2,205,000	24.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		1.00000	1,000	24.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,189.00000	3,204,000	27.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	27.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,189.00000	4,204,000	22.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	22.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	37.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,761.00000	7,746,000	37.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	32.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,761.00000	5,746,000	32.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		2.00000	2,000	27.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,763.00000	3,748,000	27.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		29.00000	28,000	24.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,790.00000	1,774,000	24.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		400.00000	408,000	16.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		161.00000	154,000	16.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,246.00000	1,261,000	17.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		7.00000	7,000	17.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,240.00000	2,255,000	24.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	24.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,239.00000	3,254,000	26.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	26.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,239.00000	4,254,000	22.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		290.00000	296,000	16.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		251.00000	242,000	16.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	37.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		8,111.00000	8,096,000	37.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	32.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		6,111.00000	6,096,000	32.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		1.00000	1,000	28.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		4,112.00000	4,097,000	28.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		19.00000	19,000	25.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,130.00000	2,115,000	25.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		232.00000	234,000	17.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		343.00000	330,000	17.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		909.00000	922,000	16.22	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		20.00000	18,000	16.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,891.00000	1,906,000	22.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		2.00000	2,000	22.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,889.00000	2,904,000	27.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	27.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,889.00000	3,904,000	23.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	23.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	37.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		8,011.00000	7,996,000	37.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	32.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		6,011.00000	5,996,000	32.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		1.00000	1,000	28.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		4,012.00000	3,997,000	28.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		22.00000	22,000	25.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		2,033.00000	2,018,000	25.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		269.00000	272,000	16.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		280.00000	268,000	16.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,002.00000	1,016,000	16.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		13.00000	12,000	16.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		1,991.00000	2,006,000	23.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		2.00000	2,000	23.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		2,989.00000	3,004,000	28.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	28.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		3,989.00000	4,004,000	22.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	22.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	37.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		8,161.00000	8,146,000	37.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	33.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		6,161.00000	6,146,000	33.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		1.00000	1,000	28.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		4,162.00000	4,147,000	28.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		18.00000	18,000	26.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,179.00000	2,164,000	26.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		215.00000	217,000	17.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		376.00000	363,000	17.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		864.00000	877,000	16.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		25.00000	23,000	16.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		1,841.00000	1,856,000	22.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		2.00000	2,000	22.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		2,839.00000	2,854,000	27.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	27.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		3,839.00000	3,854,000	23.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	23.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	37.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		8,061.00000	8,046,000	37.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	32.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		6,061.00000	6,046,000	32.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		1.00000	1,000	28.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		4,062.00000	4,047,000	28.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		21.00000	21,000	25.90	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		2,082.00000	2,067,000	25.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		250.00000	252,000	17.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		311.00000	298,000	17.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		955.00000	969,000	16.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		16.00000	15,000	16.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		1,941.00000	1,956,000	23.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		2.00000	2,000	23.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		2,939.00000	2,954,000	27.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	27.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		3,939.00000	3,954,000	22.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	22.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	37.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,911.00000	7,896,000	37.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	32.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,911.00000	5,896,000	32.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		1.00000	1,000	28.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,912.00000	3,897,000	28.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		25.00000	24,000	25.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,936.00000	1,920,000	25.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		315.00000	322,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		226.00000	218,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,098.00000	1,114,000	16.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		9.00000	10,000	16.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,090.00000	2,105,000	23.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		1.00000	1,000	23.93	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,089.00000	3,104,000	27.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	27.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,089.00000	4,104,000	22.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	22.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	37.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,411.00000	8,396,000	37.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	33.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,411.00000	6,396,000	33.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		1.00000	1,000	29.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,412.00000	4,397,000	29.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		12.00000	12,000	26.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,423.00000	2,408,000	26.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		149.00000	149,000	18.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		560.00000	545,000	18.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		649.00000	661,000	16.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		60.00000	57,000	16.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,592.00000	1,608,000	20.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		3.00000	4,000	20.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,589.00000	2,604,000	26.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	26.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,589.00000	3,604,000	24.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	24.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	37.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,361.00000	8,346,000	37.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	33.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,361.00000	6,346,000	33.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		1.00000	1,000	28.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,362.00000	4,347,000	28.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Call		13.00000	13,000	26.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Put		2,374.00000	2,359,000	26.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Call		160.00000	160,000	18.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Put		521.00000	506,000	18.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Call		690.00000	702,000	16.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Put		51.00000	48,000	16.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Call		1,642.00000	1,657,000	20.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Put		3.00000	3,000	20.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Call		2,639.00000	2,654,000	26.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	26.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Call		3,639.00000	3,654,000	24.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	24.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	37.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Put		8,261.00000	8,246,000	37.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	33.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Put		6,261.00000	6,246,000	33.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Call		1.00000	1,000	28.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Put		4,262.00000	4,247,000	28.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		15.00000	15,000	26.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Put		2,276.00000	2,261,000	26.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Call		185.00000	186,000	17.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		446.00000	432,000	17.97	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	6.00	Call		775.00000	787,000	16.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		36.00000	33,000	16.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		1,741.00000	1,757,000	21.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		2.00000	3,000	21.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,739.00000	2,754,000	26.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	26.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,739.00000	3,754,000	23.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	23.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	37.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,211.00000	8,196,000	37.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	33.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,211.00000	6,196,000	33.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		1.00000	1,000	28.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,212.00000	4,197,000	28.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		16.00000	16,000	26.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,227.00000	2,212,000	26.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		199.00000	201,000	17.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		410.00000	397,000	17.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		819.00000	832,000	16.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		30.00000	28,000	16.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,791.00000	1,806,000	22.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		2.00000	2,000	22.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,789.00000	2,804,000	27.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	27.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,789.00000	3,804,000	23.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	23.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	37.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,461.00000	8,446,000	37.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	33.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,461.00000	6,446,000	33.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		1.00000	1,000	29.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,462.00000	4,447,000	29.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		11.00000	11,000	26.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,472.00000	2,457,000	26.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		138.00000	138,000	18.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		599.00000	584,000	18.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		610.00000	621,000	16.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		71.00000	67,000	16.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,543.00000	1,558,000	20.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		4.00000	4,000	20.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,539.00000	2,554,000	26.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	26.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,539.00000	3,554,000	25.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	25.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	37.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,311.00000	8,296,000	37.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	33.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,311.00000	6,296,000	33.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	28.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,312.00000	4,297,000	28.80	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		14.00000	14,000	26.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,325.00000	2,310,000	26.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		172.00000	173,000	18.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		483.00000	469,000	18.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		732.00000	744,000	16.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		43.00000	40,000	16.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,692.00000	1,707,000	21.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		3.00000	3,000	21.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,689.00000	2,704,000	26.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	26.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,689.00000	3,704,000	24.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	24.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	37.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,511.00000	8,496,000	37.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	33.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,511.00000	6,496,000	33.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		1.00000	1,000	29.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,512.00000	4,497,000	29.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		10.00000	10,000	26.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,521.00000	2,506,000	26.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		129.00000	129,000	19.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		640.00000	625,000	19.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		572.00000	582,000	16.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		83.00000	78,000	16.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Call		1,493.00000	1,508,000	19.81	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	5.25	Put		4.00000	4,000	19.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,489.00000	2,504,000	25.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,489.00000	3,504,000	25.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	25.33	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.79970	6.78400		17.13	0.00	0	470.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		318.00000	320,000	17.52	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		441.00000	427,000	17.52	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			133.97800	134.08200			0.00	0	2.00
GOVI On	06/05/2010	GOVI			307.66900	307.76400		6.80	0.00	0	324.00
GOVI On	06/05/2010	GOVI	309.80	Call		32,448.00000	31,816,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		52,808.00000	53,126,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			313.32200	313.40100		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		47,833.00000	47,321,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		69,823.00000	70,101,000	6.57	0.00	0	0.00
GVIX On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI On	06/05/2010	Index Future			363.88500	364.68900			0.00	0	433.00
J153 On	31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157 On	15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	17/02/2010	Jibar Tradeable Future			7.13000	7.12500			0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.05000	7.05600			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			6.92000	6.93200			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.91000	6.90600			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.89000	6.88600			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.89000	6.88600			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.93000	6.93200			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.08000	7.08400			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.34000	7.32700			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.69000	7.69300			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.11000	8.11000			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			8.32000	8.31000			0.00	0	5,000.00
JN02	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	06/05/2010	JNOTE	7.75	Put		0.00000	250,000,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.25	Call		0.00000	250,000,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Put		0.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Call		0.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.75	Put		0.00000	250,000,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.25	Call		0.00000	250,000,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		0.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		0.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Put		0.00000	250,000,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Call		0.00000	250,000,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		0.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		0.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JROD	On	26/02/2010	Rodi			6.98400	7.00200			0.00	0	0.00
JROD	On	31/03/2010	Rodi			7.18400	7.20000			0.00	0	0.00
OTH1	On	06/05/2010	Index Future			297.53500	297.33600			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	06/05/2010	Bond Future			7.55600	7.51100			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		14.00000	72,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		50.00000	0,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		0.00000	8,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	06/05/2010	Bond Future	7.45	Call		0.00000	0,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		78.00000	136,000		0.00	0	0.00
R157	On	04/02/2010	Bond Future			8.37000	8.36100		5.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.45700	8.42600		4.50	0.00	0	7,091.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,292.00000	1,205,000	4.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		938.00000	999,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.52700	8.49400		4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,268.00000	2,171,000	4.59	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,102.00000	1,157,000	4.59	0.00	0	0.00
R157	On	04/11/2010	Bond Future			8.57200	8.53700		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,015.00000	1,937,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		2,177.00000	2,252,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,122.00000	2,041,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		2,065.00000	2,137,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		1,912.00000	1,836,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		2,293.00000	2,370,000	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	06/05/2010	Bond Future			9.16900	9.19000		10.00	0.00	0	19,109.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,514.00000	1,578,000	9.90	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		3,269.00000	3,141,000	9.90	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.21900	9.24100		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,429.00000	3,524,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		3,348.00000	3,245,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,579.00000	1,633,000	10.51	0.00	0	1,300.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	8.75	Put		6,137.00000	5,993,000	10.51	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,137.00000	6,270,000	11.23	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		1,691.00000	1,626,000	11.23	0.00	0	1,300.00
R186	On	04/11/2010	Bond Future			9.25300	9.27600		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,220.00000	4,318,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		4,452.00000	4,345,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,434.00000	4,535,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		4,221.00000	4,117,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,012.00000	4,107,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		4,692.00000	4,582,000	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	06/05/2010	Bond Future			8.52500	8.49400		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		895.00000	831,000	4.25	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		872.00000	925,000	4.25	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.59400	8.56100		4.50	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,257.00000	2,173,000	4.68	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		695.00000	729,000	4.68	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.63200	8.59600		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,277.00000	1,218,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		1,606.00000	1,670,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,357.00000	1,295,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		1,514.00000	1,575,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,201.00000	1,143,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1,702.00000	1,767,000	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
R203	On	04/02/2010	Bond Future			9.00000	8.99100		7.25	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.07200	9.05200		6.50	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,129.00000	1,074,000	6.50	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		1,397.00000	1,445,000	6.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.14200	9.12100		6.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,250.00000	2,186,000	6.89	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		1,608.00000	1,649,000	6.89	0.00	0	0.00
R203	On	04/11/2010	Bond Future			9.19500	9.17300		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		2,520.00000	2,459,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		2,147.00000	2,193,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		2,646.00000	2,583,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		2,032.00000	2,075,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,398.00000	2,338,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		2,267.00000	2,314,000	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	06/05/2010	Bond Future			9.09600	9.07600		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,196.00000	1,137,000	7.25	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		1,626.00000	1,680,000	7.25	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.16200	9.14100		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,392.00000	2,323,000	7.84	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		1,793.00000	1,840,000	7.84	0.00	0	0.00
R204	On	04/11/2010	Bond Future			9.20800	9.18600		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		2,831.00000	2,763,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		2,487.00000	2,537,000	8.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/11/2010	Bond Future	9.30	Call		2,969.00000	2,899,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		2,357.00000	2,405,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		2,697.00000	2,631,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		2,622.00000	2,674,000	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	06/05/2010	Bond Future			8.59800	8.57800		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,041.00000	1,000,000	3.82	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		520.00000	540,000	3.82	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.69100	8.66900		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,596.00000	1,553,000	3.90	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		658.00000	678,000	3.90	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.74000	8.71600		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,101.00000	1,070,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1,681.00000	1,714,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,159.00000	1,127,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		1,604.00000	1,636,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,044.00000	1,015,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1,758.00000	1,794,000	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	06/05/2010	Bond Future			9.24700	9.22700		8.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,542.00000	1,475,000	8.25	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		1,409.00000	1,458,000	8.25	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.31400	9.29300		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		2,769.00000	2,692,000	8.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/08/2010	Bond Future	9.50	Put		1,605.00000	1,647,000	8.69	0.00	0	0.00
R207	On	04/11/2010	Bond Future			9.35900	9.33700		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		2,553.00000	2,488,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		3,039.00000	3,097,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		2,683.00000	2,617,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		2,889.00000	2,946,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,427.00000	2,364,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		3,194.00000	3,254,000	9.00	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.17000	9.16100		9.75	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.22800	9.20800		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,634.00000	1,562,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		1,382.00000	1,430,000	9.00	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.28600	9.26500		9.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,015.00000	2,934,000	9.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		1,640.00000	1,683,000	9.45	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.32900	9.30700		9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		2,737.00000	2,668,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		3,070.00000	3,129,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		2,875.00000	2,804,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		2,916.00000	2,973,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,603.00000	2,537,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		3,229.00000	3,291,000	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	06/05/2010	Bond Future			9.00100	9.04300		13.00	0.00	0	1,798.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R209	On	06/05/2010	Bond Future	8.50	Call		460.00000	517,000	12.65	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,815.00000	4,550,000	12.65	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.03500	9.07800		13.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,733.00000	1,852,000	13.31	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		4,295.00000	4,087,000	13.31	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.05800	9.10200		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,399.00000	3,559,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		4,176.00000	4,003,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,571.00000	3,737,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		3,965.00000	3,798,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		3,232.00000	3,387,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		4,395.00000	4,217,000	15.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			303.89100	303.97700			0.00	0	100.00

Total for Derivatives : **326,010,762.10** **20,157** **887,035.00**

i-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.53500	7.49000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.36500	8.34000			0.00	0	1,000,000.00
R186	On	21/12/2026	Spot Bond			9.11500	9.13000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.43500	8.41000			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			8.99000	8.97000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.02500	9.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.49000	8.46500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.17000	9.14500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.15500	9.14000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.96500	9.00000			0.00	0	0.00
Total for j-Bonds :										0.00	0	1,000,000.00
Grand Total:										326,010,762.10	20,157	1,887,035.00