



Daily MTM Report

Daily summary for: 08/02/2010

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			7.80800	7.77210		17.76	242,867,840.00	31,105	268,895.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	47.66	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,728.00000	8,692,000	47.66	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	45.21	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,728.00000	6,692,000	45.21	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	47.66	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,478.00000	8,442,000	47.66	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	44.74	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,478.00000	6,442,000	44.74	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		41.00000	48,000	19.62	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		519.00000	490,000	19.62	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		548.00000	581,000	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		26.00000	23,000	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,522.00000	1,558,000	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		0.00000	0,000	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,522.00000	2,558,000	22.90	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	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,522.00000	3,558,000	30.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	30.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,228.00000	8,192,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		780.00000	815,000	19.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		8.00000	7,000	19.85	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,772.00000	1,808,000	24.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	24.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,772.00000	2,808,000	21.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	21.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,772.00000	3,808,000	35.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	35.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,278.00000	8,242,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	44.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,278.00000	6,242,000	44.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,722.00000	3,758,000	34.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,378.00000	8,342,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,378.00000	4,342,000	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		639.00000	672,000	19.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		17.00000	14,000	19.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,622.00000	1,658,000	23.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	23.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,622.00000	3,658,000	32.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	32.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,678.00000	8,642,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	45.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,678.00000	6,642,000	45.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		8,878.00000	8,842,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	45.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		6,878.00000	6,842,000	45.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		12.00000	14,000	21.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		890.00000	856,000	21.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		2,122.00000	2,158,000	24.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	24.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		3,122.00000	3,158,000	23.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	23.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,828.00000	8,792,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	45.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,828.00000	6,792,000	45.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,778.00000	8,742,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	45.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		6,778.00000	6,742,000	45.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,578.00000	8,542,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	44.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,578.00000	6,542,000	44.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,628.00000	8,592,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	45.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,628.00000	6,592,000	45.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,528.00000	8,492,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	44.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,528.00000	6,492,000	44.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,472.00000	1,508,000	23.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	23.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,472.00000	2,508,000	23.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	23.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,472.00000	3,508,000	29.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	29.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,428.00000	8,392,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	44.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,428.00000	6,392,000	44.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,328.00000	8,292,000	47.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	44.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,328.00000	6,292,000	44.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	40.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,828.00000	4,792,000	40.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,672.00000	3,708,000	33.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	33.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		48.00000	56,000	19.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		476.00000	448,000	19.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		593.00000	626,000	19.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		21.00000	18,000	19.33	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,572.00000	1,608,000	23.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	23.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,572.00000	2,608,000	22.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,572.00000	3,608,000	31.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	31.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		30.00000	36,000	20.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		608.00000	578,000	20.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		461.00000	493,000	18.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		39.00000	35,000	18.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,422.00000	1,458,000	22.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	22.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,422.00000	2,458,000	23.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	23.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,422.00000	3,458,000	28.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	28.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,173.00000	1,209,000	21.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		1.00000	1,000	21.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,172.00000	2,208,000	24.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	24.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,172.00000	3,208,000	24.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	24.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		380.00000	410,000	18.68	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		58.00000	52,000	18.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,323.00000	1,358,000	22.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		1.00000	0,000	22.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,322.00000	2,358,000	23.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	23.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,322.00000	3,358,000	27.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	27.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		26.00000	31,000	20.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		654.00000	623,000	20.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		420.00000	451,000	18.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		48.00000	43,000	18.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,372.00000	2,408,000	23.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	23.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,372.00000	3,408,000	27.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	27.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,273.00000	1,309,000	21.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		1.00000	1,000	21.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,272.00000	2,308,000	24.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	24.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,272.00000	3,308,000	26.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	26.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	41.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,278.00000	5,242,000	41.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,223.00000	1,259,000	21.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		1.00000	1,000	21.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,222.00000	2,258,000	24.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	24.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,222.00000	3,258,000	25.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	25.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	38.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,428.00000	4,392,000	38.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		10.00000	12,000	21.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		938.00000	904,000	21.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		207.00000	232,000	18.02	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		135.00000	124,000	18.02	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		1,074.00000	1,109,000	20.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		2.00000	1,000	20.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		2,072.00000	2,108,000	25.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	25.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		3,072.00000	3,108,000	22.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	22.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		178.00000	202,000	17.89	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		156.00000	144,000	17.89	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		1,024.00000	1,060,000	20.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		2.00000	2,000	20.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		2,022.00000	2,058,000	25.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	25.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		3,022.00000	3,058,000	21.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	21.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3.00000	4,000	22.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,281.00000	1,246,000	22.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		733.00000	767,000	19.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		11.00000	9,000	19.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,722.00000	1,758,000	24.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	24.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,722.00000	2,758,000	21.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	21.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		136.00000	154,000	17.97	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		214.00000	196,000	17.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		926.00000	961,000	20.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		4.00000	3,000	20.25	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,922.00000	1,958,000	25.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	25.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,922.00000	2,958,000	20.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	20.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		5.00000	6,000	22.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,133.00000	1,098,000	22.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		877.00000	912,000	20.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		5.00000	4,000	20.12	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,872.00000	1,908,000	25.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	25.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		829.00000	863,000	19.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		7.00000	5,000	19.98	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,822.00000	1,858,000	24.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	24.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,822.00000	2,858,000	21.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	21.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	41.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,328.00000	5,292,000	41.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	38.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,328.00000	4,292,000	38.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		685.00000	719,000	19.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		13.00000	11,000	19.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,672.00000	1,708,000	24.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	24.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,672.00000	2,708,000	22.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	22.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,228.00000	4,192,000	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		504.00000	536,000	19.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		32.00000	28,000	19.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	46.90	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	15/03/2010	Foreign Exchange Future	15.40	Put		7,628.00000	7,592,000	46.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,372.00000	1,408,000	22.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	22.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,872.00000	2,908,000	21.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	21.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,372.00000	4,408,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	47.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		7,878.00000	7,842,000	47.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	40.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		4,878.00000	4,842,000	40.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		1,123.00000	1,159,000	21.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		1.00000	1,000	21.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,622.00000	2,658,000	22.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		4,122.00000	4,158,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		341.00000	371,000	18.55	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		69.00000	63,000	18.55	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3.00000	3,000	23.34	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,381.00000	1,345,000	23.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	38.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,478.00000	4,442,000	38.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		305.00000	333,000	18.42	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		83.00000	75,000	18.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		270.00000	297,000	18.28	0.00	0	238.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		98.00000	89,000	18.28	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1.00000	1,000	24.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,779.00000	1,743,000	24.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1.00000	1,000	24.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,679.00000	1,643,000	24.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		237.00000	264,000	18.15	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		115.00000	106,000	18.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		118.00000	134,000	18.17	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		246.00000	226,000	18.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	39.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,678.00000	4,642,000	39.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		76.00000	88,000	18.79	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		354.00000	330,000	18.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	40.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		4,928.00000	4,892,000	40.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		35.00000	42,000	19.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		563.00000	534,000	19.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	39.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,578.00000	4,542,000	39.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1.00000	1,000	25.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1,879.00000	1,843,000	25.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		102.00000	117,000	18.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		280.00000	259,000	18.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	39.38	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	12.40	Put		4,628.00000	4,592,000	39.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		89.00000	101,000	18.59	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		317.00000	293,000	18.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		56.00000	65,000	19.21	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		434.00000	407,000	19.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	39.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,728.00000	4,692,000	39.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	27.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,328.00000	2,292,000	27.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	27.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,228.00000	2,192,000	27.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	26.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,128.00000	2,092,000	26.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		66.00000	76,000	19.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		394.00000	368,000	19.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	40.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,128.00000	5,092,000	40.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	28.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,428.00000	2,392,000	28.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		19.00000	22,000	20.65	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		747.00000	714,000	20.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	40.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,078.00000	5,042,000	40.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		22.00000	26,000	20.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		700.00000	668,000	20.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	41.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,178.00000	5,142,000	41.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		16.00000	19,000	20.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		794.00000	761,000	20.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	41.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,228.00000	5,192,000	41.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	29.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,628.00000	2,592,000	29.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	28.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,528.00000	2,492,000	28.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		14.00000	16,000	21.07	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		842.00000	808,000	21.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	41.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,378.00000	5,342,000	41.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		9.00000	10,000	21.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		987.00000	952,000	21.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	43.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		5,878.00000	5,842,000	43.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		4.00000	5,000	22.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,232.00000	1,197,000	22.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	42.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,478.00000	5,442,000	42.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	30.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,778.00000	2,742,000	30.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		6.00000	8,000	22.10	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	8.85	Put		1,084.00000	1,050,000	22.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	43.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,828.00000	5,792,000	43.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	42.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,578.00000	5,542,000	42.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	30.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		2,878.00000	2,842,000	30.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		5.00000	6,000	22.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,183.00000	1,148,000	22.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	41.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,428.00000	5,392,000	41.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	30.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,728.00000	2,692,000	30.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		7.00000	9,000	21.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,035.00000	1,001,000	21.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	42.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,728.00000	5,692,000	42.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2.00000	2,000	23.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,530.00000	1,494,000	23.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1.00000	1,000	24.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,629.00000	1,593,000	24.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	43.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,028.00000	5,992,000	43.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1.00000	1,000	25.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,829.00000	1,793,000	25.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	44.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,228.00000	6,192,000	44.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	37.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,128.00000	4,092,000	37.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		0.00000	1,000	26.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,028.00000	1,993,000	26.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	44.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,378.00000	6,342,000	44.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,278.00000	4,242,000	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	37.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,178.00000	4,142,000	37.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	44.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,128.00000	6,092,000	44.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	37.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,028.00000	3,992,000	37.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	36.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		3,928.00000	3,892,000	36.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1.00000	1,000	25.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		1,929.00000	1,893,000	25.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	44.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,178.00000	6,142,000	44.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	37.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,078.00000	4,042,000	37.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	37.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		3,978.00000	3,942,000	37.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	36.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		3,878.00000	3,842,000	36.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,778.00000	3,742,000	36.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	42.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,528.00000	5,492,000	42.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	30.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,828.00000	2,792,000	30.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3.00000	4,000	23.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,331.00000	1,296,000	23.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	42.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,628.00000	5,592,000	42.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	32.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,128.00000	3,092,000	32.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	31.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,028.00000	2,992,000	31.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	31.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		2,928.00000	2,892,000	31.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2.00000	3,000	23.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,430.00000	1,395,000	23.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	42.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,678.00000	5,642,000	42.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	31.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		2,978.00000	2,942,000	31.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2.00000	2,000	23.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,480.00000	1,444,000	23.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	43.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,778.00000	5,742,000	43.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	35.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,678.00000	3,642,000	35.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	34.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,578.00000	3,542,000	34.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	34.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,478.00000	3,442,000	34.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	33.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,378.00000	3,342,000	33.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	33.17	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,278.00000	3,242,000	33.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	32.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,178.00000	3,142,000	32.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	32.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,078.00000	3,042,000	32.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1.00000	2,000	24.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,579.00000	1,544,000	24.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	43.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		5,928.00000	5,892,000	43.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	36.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,828.00000	3,792,000	36.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	35.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,728.00000	3,692,000	35.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	35.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,628.00000	3,592,000	35.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	34.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,528.00000	3,492,000	34.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	34.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,428.00000	3,392,000	34.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	33.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,328.00000	3,292,000	33.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1.00000	1,000	24.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,729.00000	1,693,000	24.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	39.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,778.00000	4,742,000	39.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	29.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,678.00000	2,642,000	29.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	29.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,578.00000	2,542,000	29.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	28.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,478.00000	2,442,000	28.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	28.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,378.00000	2,342,000	28.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	27.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,278.00000	2,242,000	27.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	26.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,178.00000	2,142,000	26.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		0.00000	1,000	25.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		1,978.00000	1,943,000	25.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	39.06	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,528.00000	4,492,000	39.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	26.31	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,078.00000	2,042,000	26.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	35.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,668.00000	3,632,000	35.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	32.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,228.00000	3,192,000	32.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	47.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,828.00000	7,792,000	47.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,172.00000	4,208,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	47.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,778.00000	7,742,000	47.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,222.00000	4,258,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	47.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		7,928.00000	7,892,000	47.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		4,072.00000	4,108,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,028.00000	7,992,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		156.00000	175,000	17.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		184.00000	167,000	17.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		975.00000	1,010,000	20.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		3.00000	2,000	20.38	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,972.00000	2,008,000	25.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	25.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,972.00000	3,008,000	20.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	20.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,972.00000	4,008,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,078.00000	8,042,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	43.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,078.00000	6,042,000	43.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,922.00000	3,958,000	38.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	38.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,128.00000	8,092,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,872.00000	3,908,000	37.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	37.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	47.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,678.00000	7,642,000	47.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,322.00000	4,358,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	47.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,728.00000	7,692,000	47.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,272.00000	4,308,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	47.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		7,978.00000	7,942,000	47.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	43.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		5,978.00000	5,942,000	43.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		4,022.00000	4,058,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,178.00000	8,142,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,822.00000	3,858,000	36.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	36.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.94290	7.90620		18.58	17,005,748.90	2,141	39,551.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		185.00000	202,000	20.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		679.00000	659,000	20.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,244.00000	8,207,000	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	31.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,244.00000	6,207,000	31.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,756.00000	3,793,000	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,294.00000	8,257,000	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	31.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,294.00000	6,257,000	31.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,706.00000	3,743,000	29.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	29.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,394.00000	8,357,000	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,694.00000	8,657,000	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		8,894.00000	8,857,000	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		6,894.00000	6,857,000	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		15.00000	18,000	27.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		2,909.00000	2,875,000	27.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,844.00000	8,807,000	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	32.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,844.00000	6,807,000	32.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		16.00000	19,000	27.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		2,860.00000	2,826,000	27.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,159.00000	2,196,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		3.00000	3,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,156.00000	3,193,000	28.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	28.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,794.00000	8,757,000	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	32.01	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	14.70	Put		6,794.00000	6,757,000	32.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,594.00000	8,557,000	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,644.00000	8,607,000	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,544.00000	8,507,000	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	31.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,544.00000	6,507,000	31.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		594.00000	627,000	17.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		138.00000	134,000	17.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,467.00000	1,504,000	19.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		11.00000	11,000	19.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,458.00000	2,494,000	24.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		2.00000	1,000	24.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,456.00000	3,493,000	28.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	28.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,444.00000	8,407,000	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,444.00000	6,407,000	31.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,565.00000	1,602,000	20.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		9.00000	9,000	20.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,557.00000	2,594,000	25.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	25.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,556.00000	3,593,000	29.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	29.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,344.00000	8,307,000	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		739.00000	774,000	17.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		83.00000	81,000	17.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,663.00000	1,700,000	20.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		7.00000	7,000	20.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,656.00000	3,693,000	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	31.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,394.00000	6,357,000	31.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		2.00000	2,000	30.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		4,896.00000	4,859,000	30.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		209.00000	227,000	19.92	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		603.00000	584,000	19.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		701.00000	735,000	17.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		95.00000	92,000	17.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,614.00000	1,651,000	20.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		8.00000	8,000	20.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,607.00000	2,644,000	25.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	25.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,606.00000	3,643,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		175.00000	191,000	20.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		719.00000	698,000	20.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		124.00000	136,000	21.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		968.00000	943,000	21.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	31.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,694.00000	6,657,000	31.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	31.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,644.00000	6,607,000	31.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		7.00000	9,000	29.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,651.00000	3,616,000	29.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	31.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,594.00000	6,557,000	31.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		131.00000	144,000	21.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		925.00000	901,000	21.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,224.00000	1,262,000	18.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		18.00000	19,000	18.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,209.00000	2,245,000	23.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		3.00000	2,000	23.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,206.00000	3,243,000	28.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	28.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		165.00000	180,000	20.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		759.00000	737,000	20.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		560.00000	593,000	17.93	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		154.00000	150,000	17.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,408.00000	2,445,000	24.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		2.00000	2,000	24.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,406.00000	3,443,000	28.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	28.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		1.00000	1,000	30.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,145.00000	5,108,000	30.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		4.00000	5,000	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,148.00000	4,112,000	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		11.00000	14,000	28.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,155.00000	3,121,000	28.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		156.00000	170,000	20.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		800.00000	777,000	20.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		528.00000	560,000	18.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		172.00000	167,000	18.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,370.00000	1,407,000	19.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		14.00000	14,000	19.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,358.00000	2,395,000	24.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		2.00000	2,000	24.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,356.00000	3,393,000	28.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	28.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		1.00000	1,000	30.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,195.00000	5,158,000	30.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		4.00000	5,000	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,198.00000	4,162,000	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		11.00000	13,000	28.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,205.00000	3,170,000	28.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		147.00000	161,000	21.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		841.00000	818,000	21.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,321.00000	1,358,000	18.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		15.00000	15,000	18.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,308.00000	2,345,000	23.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		2.00000	2,000	23.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,306.00000	3,343,000	28.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	28.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	1,000	30.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,245.00000	5,208,000	30.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		10.00000	13,000	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,254.00000	3,220,000	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		139.00000	152,000	21.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		883.00000	859,000	21.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,273.00000	1,310,000	18.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		17.00000	17,000	18.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,258.00000	2,295,000	23.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		2.00000	2,000	23.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,256.00000	3,293,000	28.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	28.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	1,000	30.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,395.00000	5,358,000	30.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		3.00000	4,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,397.00000	4,361,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		9.00000	11,000	28.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,403.00000	3,368,000	28.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		118.00000	129,000	21.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,012.00000	986,000	21.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		386.00000	415,000	18.36	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		280.00000	272,000	18.36	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,129.00000	1,166,000	17.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		23.00000	23,000	17.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		2,109.00000	2,146,000	22.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		3.00000	3,000	22.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		3,107.00000	3,143,000	27.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	27.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		362.00000	390,000	18.44	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		306.00000	297,000	18.44	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		1,081.00000	1,119,000	17.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		25.00000	26,000	17.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		2,059.00000	2,096,000	22.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		3.00000	3,000	22.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		3,057.00000	3,093,000	27.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	27.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	1,000	30.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,495.00000	5,458,000	30.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		8.00000	10,000	29.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,502.00000	3,467,000	29.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		105.00000	116,000	22.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,099.00000	1,073,000	22.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		338.00000	365,000	18.51	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		332.00000	322,000	18.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		1,034.00000	1,072,000	17.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		28.00000	29,000	17.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		2,010.00000	2,046,000	22.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		4.00000	3,000	22.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		3,007.00000	3,043,000	27.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	27.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		1.00000	1,000	30.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,595.00000	5,558,000	30.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		7.00000	9,000	29.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,601.00000	3,566,000	29.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,795.00000	5,758,000	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		2.00000	2,000	30.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,796.00000	4,759,000	30.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		6.00000	7,000	29.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,800.00000	3,764,000	29.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		16.00000	20,000	27.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,810.00000	2,777,000	27.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		1.00000	1,000	30.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,745.00000	5,708,000	30.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		2.00000	2,000	30.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,746.00000	4,709,000	30.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		6.00000	8,000	29.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,750.00000	3,715,000	29.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		819.00000	854,000	17.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		63.00000	61,000	17.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,762.00000	1,799,000	20.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		6.00000	6,000	20.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,757.00000	2,794,000	26.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	26.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	1,000	30.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,695.00000	5,658,000	30.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		6.00000	8,000	29.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,700.00000	3,665,000	29.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		18.00000	22,000	27.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,712.00000	2,679,000	27.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		85.00000	94,000	22.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,279.00000	1,251,000	22.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		266.00000	287,000	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		460.00000	444,000	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		860.00000	895,000	17.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		54.00000	52,000	17.35	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,811.00000	1,848,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		5.00000	5,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,807.00000	2,844,000	26.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	26.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	1,000	30.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,545.00000	5,508,000	30.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		7.00000	9,000	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
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,551.00000	3,516,000	29.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		319.00000	342,000	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		363.00000	349,000	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		989.00000	1,025,000	17.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		33.00000	32,000	17.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,960.00000	1,997,000	21.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		4.00000	4,000	21.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,957.00000	2,993,000	27.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	27.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	1,000	30.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,445.00000	5,408,000	30.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		3.00000	4,000	30.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,447.00000	4,411,000	30.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		8.00000	10,000	28.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,452.00000	3,417,000	28.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		100.00000	110,000	22.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,144.00000	1,117,000	22.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		111.00000	122,000	22.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,055.00000	1,029,000	22.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		1.00000	2,000	30.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,095.00000	5,059,000	30.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		4.00000	6,000	30.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,098.00000	4,063,000	30.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		95.00000	105,000	22.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,189.00000	1,162,000	22.61	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	7.00	Call		945.00000	981,000	17.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		39.00000	38,000	17.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,910.00000	1,947,000	21.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		4.00000	4,000	21.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	1,000	30.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,295.00000	5,258,000	30.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		10.00000	12,000	28.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,304.00000	3,269,000	28.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		77.00000	85,000	23.38	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,371.00000	1,342,000	23.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		779.00000	813,000	17.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		73.00000	70,000	17.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,713.00000	1,750,000	20.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		7.00000	7,000	20.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,707.00000	2,744,000	26.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	26.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		5.00000	7,000	29.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		3,949.00000	3,914,000	29.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		74.00000	81,000	23.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,418.00000	1,388,000	23.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		90.00000	99,000	22.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,234.00000	1,206,000	22.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		664.00000	698,000	17.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		108.00000	105,000	17.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	33.40	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	14/06/2010	Foreign Exchange Future	15.50	Put		7,594.00000	7,557,000	33.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	30.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,094.00000	6,057,000	30.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		2.00000	3,000	30.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,596.00000	4,560,000	30.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		12.00000	15,000	28.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,106.00000	3,072,000	28.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,418.00000	1,455,000	19.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		12.00000	12,000	19.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,907.00000	2,943,000	27.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	27.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,406.00000	4,443,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	33.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,844.00000	7,807,000	33.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	31.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,344.00000	6,307,000	31.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		9.00000	11,000	28.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,353.00000	3,318,000	28.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		222.00000	241,000	19.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		566.00000	548,000	19.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,176.00000	1,214,000	18.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		20.00000	21,000	18.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,657.00000	2,694,000	25.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	25.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,156.00000	4,193,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		70.00000	77,000	23.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,464.00000	1,434,000	23.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		497.00000	529,000	18.07	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		191.00000	186,000	18.07	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		3.00000	4,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,347.00000	4,311,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		5.00000	6,000	29.94	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		3,999.00000	3,963,000	29.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		81.00000	90,000	23.19	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,325.00000	1,297,000	23.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		67.00000	74,000	23.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,511.00000	1,481,000	23.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		468.00000	498,000	18.15	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		212.00000	205,000	18.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		3.00000	4,000	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,297.00000	4,261,000	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		53.00000	59,000	24.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,747.00000	1,716,000	24.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		58.00000	64,000	24.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,652.00000	1,621,000	24.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		439.00000	469,000	18.22	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		233.00000	226,000	18.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		51.00000	56,000	25.11	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	9.65	Put		1,795.00000	1,763,000	25.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		55.00000	61,000	24.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,699.00000	1,668,000	24.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		61.00000	67,000	24.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,605.00000	1,574,000	24.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		412.00000	441,000	18.29	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		256.00000	248,000	18.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		2.00000	3,000	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,646.00000	4,610,000	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		250.00000	270,000	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		494.00000	477,000	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		2.00000	2,000	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,846.00000	4,809,000	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		17.00000	21,000	27.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,761.00000	2,728,000	27.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		19.00000	23,000	27.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,663.00000	2,630,000	27.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		22.00000	26,000	27.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,566.00000	2,533,000	27.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		197.00000	214,000	20.12	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		641.00000	621,000	20.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		2.00000	3,000	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,696.00000	4,660,000	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		21.00000	24,000	27.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,615.00000	2,581,000	27.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		23.00000	27,000	27.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,517.00000	2,484,000	27.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		235.00000	255,000	19.54	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		529.00000	512,000	19.54	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		2.00000	3,000	30.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,546.00000	4,510,000	30.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		24.00000	28,000	27.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,468.00000	2,435,000	27.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		27.00000	32,000	26.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,371.00000	2,339,000	26.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		31.00000	35,000	26.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,275.00000	2,242,000	26.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		35.00000	39,000	26.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,179.00000	2,146,000	26.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		39.00000	44,000	26.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,083.00000	2,051,000	26.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		43.00000	48,000	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		1,987.00000	1,955,000	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		47.00000	52,000	25.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1,891.00000	1,859,000	25.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		282.00000	304,000	18.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		426.00000	411,000	18.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		3.00000	5,000	30.10	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,247.00000	4,212,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		64.00000	70,000	24.15	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		1,558.00000	1,527,000	24.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		3.00000	3,000	30.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,497.00000	4,460,000	30.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		26.00000	30,000	26.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,420.00000	2,387,000	26.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		29.00000	33,000	26.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,323.00000	2,290,000	26.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		33.00000	37,000	26.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,227.00000	2,194,000	26.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		41.00000	46,000	26.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,035.00000	2,003,000	26.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		45.00000	50,000	25.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		1,939.00000	1,907,000	25.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		49.00000	54,000	25.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,843.00000	1,811,000	25.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		300.00000	323,000	18.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		394.00000	380,000	18.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		37.00000	42,000	26.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,131.00000	2,099,000	26.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	33.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,794.00000	7,757,000	33.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,206.00000	4,243,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	1,000	30.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,844.00000	5,808,000	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	14/06/2010	Foreign Exchange Future	11.75	Call		5.00000	7,000	29.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,849.00000	3,814,000	29.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		7,894.00000	7,857,000	33.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	1,000	30.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		5,894.00000	5,858,000	30.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		5.00000	7,000	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		3,899.00000	3,864,000	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		4,106.00000	4,143,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,044.00000	8,007,000	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,044.00000	6,007,000	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		4.00000	6,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,048.00000	4,013,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,956.00000	3,993,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		7,944.00000	7,907,000	34.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	1,000	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		5,944.00000	5,908,000	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		4,056.00000	4,093,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	34.18	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	17.50	Put		9,594.00000	9,557,000	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	34.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		7,994.00000	7,957,000	34.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	30.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		5,994.00000	5,957,000	30.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		4,006.00000	4,043,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,094.00000	8,057,000	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,906.00000	3,943,000	29.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,144.00000	8,107,000	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,144.00000	6,107,000	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		902.00000	938,000	17.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		46.00000	45,000	17.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,861.00000	1,898,000	21.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		5.00000	5,000	21.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,857.00000	2,894,000	27.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	27.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,856.00000	3,893,000	29.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	33.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,694.00000	7,657,000	33.57	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	3.60	Call		4,306.00000	4,343,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	33.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,744.00000	7,707,000	33.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,256.00000	4,293,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,194.00000	8,157,000	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	30.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,194.00000	6,157,000	30.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,806.00000	3,843,000	29.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			8.07720	8.04000		18.86	80,772.00	10	6,833.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		1.00000	2,000	30.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,811.00000	7,775,000	30.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		11.00000	13,000	32.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,821.00000	5,786,000	32.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		36.00000	40,000	29.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,846.00000	3,813,000	29.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		116.00000	126,000	24.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		1,926.00000	1,899,000	24.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,245.00000	1,283,000	17.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		55.00000	56,000	17.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,198.00000	2,235,000	20.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		8.00000	8,000	20.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,192.00000	3,229,000	25.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		2.00000	2,000	25.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,190.00000	4,227,000	29.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		1.00000	2,000	30.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,761.00000	7,725,000	30.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		11.00000	14,000	31.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,771.00000	5,737,000	31.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		37.00000	41,000	29.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,797.00000	3,764,000	29.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		120.00000	130,000	24.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,880.00000	1,853,000	24.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		571.00000	602,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		331.00000	325,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,290.00000	1,328,000	17.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		50.00000	51,000	17.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,247.00000	2,284,000	20.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		7.00000	7,000	20.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,242.00000	3,279,000	25.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		2.00000	2,000	25.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,240.00000	4,277,000	29.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		546.00000	576,000	18.54	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		356.00000	349,000	18.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	30.35	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	15.90	Put		7,861.00000	7,824,000	30.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		11.00000	13,000	32.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		5,871.00000	5,836,000	32.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		35.00000	39,000	29.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		3,895.00000	3,862,000	29.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		112.00000	122,000	24.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		1,972.00000	1,945,000	24.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		521.00000	551,000	18.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		381.00000	374,000	18.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,200.00000	1,238,000	17.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		60.00000	61,000	17.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,148.00000	2,185,000	20.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		8.00000	8,000	20.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,142.00000	3,179,000	25.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		2.00000	2,000	25.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,140.00000	4,177,000	29.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	30.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		7,911.00000	7,874,000	30.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		10.00000	13,000	32.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		5,920.00000	5,886,000	32.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		35.00000	38,000	29.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		3,945.00000	3,911,000	29.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		109.00000	118,000	24.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,019.00000	1,991,000	24.73	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	13/09/2010	Foreign Exchange Future	7.95	Call		498.00000	527,000	18.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		408.00000	400,000	18.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,156.00000	1,194,000	17.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		66.00000	67,000	17.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		2,099.00000	2,136,000	19.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		9.00000	9,000	19.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		3,092.00000	3,129,000	24.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		2.00000	2,000	24.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		4,090.00000	4,128,000	29.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	29.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,011.00000	7,974,000	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		10.00000	12,000	32.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,020.00000	5,985,000	32.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		33.00000	37,000	29.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,043.00000	4,010,000	29.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		103.00000	112,000	25.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,113.00000	2,085,000	25.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		453.00000	481,000	18.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		463.00000	454,000	18.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		1,069.00000	1,107,000	17.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		79.00000	80,000	17.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		2,000.00000	2,037,000	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		10.00000	10,000	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,992.00000	3,030,000	24.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		2.00000	3,000	24.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,990.00000	4,028,000	29.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	29.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,061.00000	8,024,000	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		9.00000	11,000	32.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,069.00000	6,034,000	32.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		32.00000	36,000	29.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,092.00000	4,059,000	29.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		99.00000	108,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,159.00000	2,131,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		434.00000	461,000	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		494.00000	484,000	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		1,029.00000	1,067,000	17.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		89.00000	90,000	17.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,952.00000	1,989,000	19.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		12.00000	12,000	19.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,943.00000	2,980,000	24.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		3.00000	3,000	24.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,941.00000	3,978,000	29.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	29.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,111.00000	8,074,000	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		9.00000	11,000	32.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,119.00000	6,084,000	32.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		31.00000	34,000	29.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,141.00000	4,107,000	29.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		96.00000	104,000	25.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,206.00000	2,177,000	25.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		416.00000	442,000	19.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		526.00000	515,000	19.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		991.00000	1,028,000	17.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		101.00000	101,000	17.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,903.00000	1,940,000	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		13.00000	13,000	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,893.00000	2,930,000	23.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		3.00000	3,000	23.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,891.00000	3,928,000	29.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	29.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,261.00000	8,224,000	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		8.00000	9,000	32.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,268.00000	6,232,000	32.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		28.00000	31,000	30.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,288.00000	4,254,000	30.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		87.00000	95,000	25.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,347.00000	2,318,000	25.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		879.00000	916,000	17.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		139.00000	139,000	17.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,758.00000	1,795,000	18.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		18.00000	18,000	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,743.00000	2,781,000	23.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		3.00000	4,000	23.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,741.00000	3,778,000	28.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	28.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,211.00000	8,174,000	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		8.00000	10,000	32.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,218.00000	6,183,000	32.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		29.00000	32,000	29.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,239.00000	4,205,000	29.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		90.00000	98,000	25.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,300.00000	2,271,000	25.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		382.00000	407,000	19.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		592.00000	580,000	19.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		915.00000	952,000	17.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		125.00000	125,000	17.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,806.00000	1,843,000	18.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		16.00000	16,000	18.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,793.00000	2,831,000	23.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		3.00000	4,000	23.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,791.00000	3,828,000	28.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	28.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,361.00000	8,324,000	30.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		7.00000	8,000	31.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,367.00000	6,331,000	31.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		26.00000	30,000	30.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,386.00000	4,353,000	30.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		81.00000	89,000	25.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,441.00000	2,412,000	25.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		336.00000	360,000	19.94	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		696.00000	683,000	19.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		810.00000	845,000	17.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		170.00000	168,000	17.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,662.00000	1,700,000	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		22.00000	23,000	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,644.00000	2,681,000	22.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		4.00000	4,000	22.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,641.00000	3,678,000	27.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	27.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		366.00000	391,000	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		626.00000	614,000	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		2.00000	2,000	30.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,662.00000	7,625,000	30.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		12.00000	14,000	31.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,672.00000	5,637,000	31.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		39.00000	43,000	28.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,699.00000	3,666,000	28.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		127.00000	138,000	23.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,787.00000	1,761,000	23.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		625.00000	657,000	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		285.00000	280,000	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,381.00000	1,419,000	17.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		41.00000	42,000	17.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,346.00000	2,383,000	21.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		6.00000	6,000	21.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,341.00000	3,379,000	26.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	2,000	26.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,340.00000	4,377,000	29.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		1.00000	2,000	30.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,711.00000	7,675,000	30.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		12.00000	14,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,722.00000	5,687,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		38.00000	42,000	29.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,748.00000	3,715,000	29.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		123.00000	134,000	24.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,833.00000	1,807,000	24.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		597.00000	629,000	18.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		307.00000	302,000	18.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,335.00000	1,373,000	17.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		45.00000	46,000	17.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,297.00000	2,334,000	20.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		7.00000	7,000	20.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,292.00000	3,329,000	26.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		2.00000	2,000	26.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,290.00000	4,327,000	29.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	30.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		7,961.00000	7,924,000	30.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		10.00000	12,000	32.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		5,970.00000	5,935,000	32.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		34.00000	37,000	29.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		3,994.00000	3,960,000	29.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		106.00000	115,000	24.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,066.00000	2,038,000	24.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		475.00000	504,000	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		435.00000	427,000	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,113.00000	1,150,000	17.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		73.00000	73,000	17.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		2,050.00000	2,087,000	19.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		10.00000	10,000	19.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		3,042.00000	3,079,000	24.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		2.00000	2,000	24.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		4,040.00000	4,078,000	29.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	29.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,161.00000	8,124,000	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		8.00000	10,000	32.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,168.00000	6,133,000	32.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		30.00000	33,000	29.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,190.00000	4,156,000	29.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		93.00000	101,000	25.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,253.00000	2,224,000	25.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		399.00000	424,000	19.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		559.00000	547,000	19.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		953.00000	990,000	17.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		113.00000	113,000	17.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,854.00000	1,892,000	18.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		14.00000	15,000	18.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,843.00000	2,880,000	23.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		3.00000	3,000	23.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,841.00000	3,878,000	29.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	29.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,311.00000	8,274,000	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		7.00000	9,000	31.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,317.00000	6,282,000	31.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		27.00000	30,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,337.00000	4,303,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		84.00000	92,000	25.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,394.00000	2,365,000	25.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		351.00000	375,000	19.78	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		661.00000	648,000	19.78	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	Foreign Exchange Future	7.35	Call		844.00000	880,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		154.00000	153,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,710.00000	1,747,000	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		20.00000	20,000	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,694.00000	2,731,000	22.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		4.00000	4,000	22.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,691.00000	3,728,000	28.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	28.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		167.00000	181,000	22.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,427.00000	1,404,000	22.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		186.00000	201,000	22.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,296.00000	1,274,000	22.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		807.00000	791,000	20.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		297.00000	318,000	20.40	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		923.00000	906,000	20.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		263.00000	283,000	20.87	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		193.00000	208,000	22.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,253.00000	1,231,000	22.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		208.00000	224,000	21.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,168.00000	1,147,000	21.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			8.21140	8.17320		19.03	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		16.00000	18,000	33.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,793.00000	7,757,000	33.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		35.00000	39,000	31.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,812.00000	5,778,000	31.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		76.00000	82,000	28.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		3,853.00000	3,821,000	28.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		190.00000	202,000	23.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		1,967.00000	1,941,000	23.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		659.00000	690,000	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		436.00000	429,000	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,314.00000	1,353,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		91.00000	92,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,237.00000	2,277,000	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		14.00000	16,000	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,228.00000	3,266,000	23.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		5.00000	5,000	23.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,224.00000	4,262,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		433.00000	457,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		810.00000	796,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		16.00000	18,000	33.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,843.00000	7,807,000	33.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		35.00000	38,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		5,862.00000	5,827,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		75.00000	80,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		3,902.00000	3,869,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		185.00000	197,000	23.78	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,012.00000	1,986,000	23.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,273.00000	1,311,000	17.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		100.00000	100,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,188.00000	2,228,000	18.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		15.00000	17,000	18.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,178.00000	3,216,000	23.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		5.00000	5,000	23.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,174.00000	4,212,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		16.00000	18,000	33.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		7,893.00000	7,857,000	33.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		34.00000	37,000	31.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		5,911.00000	5,876,000	31.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		73.00000	79,000	28.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		3,950.00000	3,918,000	28.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		181.00000	192,000	23.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,058.00000	2,031,000	23.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		612.00000	643,000	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		489.00000	482,000	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,231.00000	1,270,000	17.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		108.00000	109,000	17.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,139.00000	2,179,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		16.00000	18,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,129.00000	3,167,000	23.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		6.00000	6,000	23.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		4,124.00000	4,162,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	26.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		15.00000	17,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		7,942.00000	7,906,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		34.00000	37,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		5,961.00000	5,926,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		72.00000	77,000	28.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		3,999.00000	3,966,000	28.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		176.00000	188,000	24.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,103.00000	2,077,000	24.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		590.00000	620,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		517.00000	509,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,191.00000	1,229,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		118.00000	118,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		2,090.00000	2,129,000	18.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		17.00000	18,000	18.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		3,079.00000	3,117,000	23.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		6.00000	6,000	23.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		4,074.00000	4,112,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		635.00000	666,000	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		462.00000	455,000	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		15.00000	17,000	33.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		7,992.00000	7,956,000	33.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		33.00000	36,000	31.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,010.00000	5,975,000	31.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		71.00000	76,000	28.44	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	13/12/2010	Foreign Exchange Future	12.15	Put		4,048.00000	4,015,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		172.00000	183,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,149.00000	2,122,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		569.00000	598,000	18.94	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		546.00000	537,000	18.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,151.00000	1,189,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		128.00000	128,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		2,041.00000	2,080,000	18.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		18.00000	19,000	18.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		3,030.00000	3,068,000	22.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		7.00000	7,000	22.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		4,025.00000	4,063,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		2.00000	2,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		15.00000	17,000	33.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,042.00000	8,006,000	33.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		33.00000	36,000	31.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,060.00000	6,025,000	31.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		69.00000	75,000	28.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,096.00000	4,064,000	28.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		168.00000	179,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,195.00000	2,168,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		549.00000	577,000	19.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		576.00000	566,000	19.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,114.00000	1,150,000	17.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		141.00000	139,000	17.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,993.00000	2,032,000	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		20.00000	21,000	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,980.00000	3,018,000	22.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		7.00000	7,000	22.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,975.00000	4,013,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		2.00000	2,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		14.00000	16,000	33.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,091.00000	8,055,000	33.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		32.00000	35,000	31.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,109.00000	6,074,000	31.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		68.00000	73,000	28.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,145.00000	4,112,000	28.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		163.00000	174,000	24.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,240.00000	2,213,000	24.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		531.00000	558,000	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		608.00000	597,000	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,077.00000	1,113,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		154.00000	152,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,945.00000	1,984,000	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		22.00000	23,000	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,930.00000	2,968,000	22.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		7.00000	7,000	22.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,925.00000	3,963,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		2.00000	2,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		13.00000	15,000	33.51	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	16.45	Put		8,290.00000	8,254,000	33.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		29.00000	32,000	31.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,306.00000	6,271,000	31.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		62.00000	67,000	28.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,339.00000	4,306,000	28.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		147.00000	157,000	24.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,424.00000	2,396,000	24.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		463.00000	489,000	19.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		740.00000	728,000	19.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		941.00000	976,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		218.00000	215,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,758.00000	1,797,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		35.00000	36,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,732.00000	2,770,000	21.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		9.00000	9,000	21.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,725.00000	3,764,000	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		2.00000	3,000	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		13.00000	15,000	33.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,240.00000	8,204,000	33.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		30.00000	33,000	31.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,257.00000	6,222,000	31.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		64.00000	69,000	28.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,291.00000	4,258,000	28.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		151.00000	161,000	24.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,378.00000	2,350,000	24.73	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	8.40	Call		479.00000	505,000	19.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		706.00000	694,000	19.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		974.00000	1,009,000	17.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		201.00000	198,000	17.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,804.00000	1,843,000	17.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		31.00000	32,000	17.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,781.00000	2,820,000	21.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		8.00000	9,000	21.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,775.00000	3,813,000	26.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		2.00000	2,000	26.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		419.00000	443,000	20.09	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		846.00000	832,000	20.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		12.00000	14,000	33.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,339.00000	8,303,000	33.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		29.00000	32,000	31.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,356.00000	6,321,000	31.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		61.00000	66,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,388.00000	4,355,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		143.00000	153,000	24.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,470.00000	2,442,000	24.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		448.00000	473,000	19.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		775.00000	762,000	19.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		909.00000	943,000	17.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		236.00000	232,000	17.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,712.00000	1,750,000	17.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		39.00000	39,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,682.00000	2,721,000	21.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		9.00000	10,000	21.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,676.00000	3,714,000	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		3.00000	3,000	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		513.00000	540,000	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		640.00000	629,000	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		17.00000	19,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,694.00000	7,658,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		37.00000	40,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,714.00000	5,679,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		79.00000	85,000	27.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,756.00000	3,724,000	27.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		200.00000	213,000	23.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		1,877.00000	1,852,000	23.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		708.00000	741,000	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		385.00000	380,000	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,399.00000	1,438,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		76.00000	77,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,336.00000	2,375,000	19.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		13.00000	14,000	19.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,327.00000	3,365,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		4.00000	4,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,324.00000	4,362,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	1,000	26.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		17.00000	19,000	33.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,744.00000	7,708,000	33.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		36.00000	39,000	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,763.00000	5,728,000	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		78.00000	83,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,805.00000	3,772,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		195.00000	207,000	23.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		1,922.00000	1,896,000	23.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		683.00000	715,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		410.00000	404,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,357.00000	1,396,000	17.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		84.00000	85,000	17.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,287.00000	2,326,000	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		14.00000	15,000	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,278.00000	3,316,000	23.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		5.00000	5,000	23.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,274.00000	4,312,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		14.00000	16,000	33.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,141.00000	8,105,000	33.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		31.00000	34,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,158.00000	6,123,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		66.00000	72,000	28.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,193.00000	4,161,000	28.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		159.00000	170,000	24.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,286.00000	2,259,000	24.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		1,042.00000	1,078,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		169.00000	167,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,898.00000	1,937,000	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		25.00000	26,000	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,881.00000	2,919,000	22.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		8.00000	8,000	22.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,875.00000	3,913,000	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		2.00000	2,000	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		14.00000	16,000	33.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,191.00000	8,155,000	33.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		30.00000	33,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,207.00000	6,172,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		65.00000	70,000	28.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,242.00000	4,209,000	28.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		155.00000	165,000	24.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,332.00000	2,304,000	24.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		496.00000	522,000	19.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		673.00000	661,000	19.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		1,007.00000	1,043,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		184.00000	182,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,851.00000	1,890,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		28.00000	29,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,831.00000	2,869,000	21.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		8.00000	8,000	21.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,825.00000	3,863,000	26.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		2.00000	2,000	26.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		23.00000	25,000	32.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		6,900.00000	6,864,000	32.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		49.00000	53,000	29.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		4,926.00000	4,892,000	29.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		110.00000	118,000	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		2,987.00000	2,957,000	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		315.00000	334,000	21.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,192.00000	1,173,000	21.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,123.00000	5,161,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,232.00000	1,213,000	21.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		305.00000	324,000	21.40	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		241.00000	257,000	22.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,568.00000	1,546,000	22.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		287.00000	305,000	21.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,314.00000	1,294,000	21.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.17290	12.14510		15.33	0.00	0	11,909.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,855.00000	9,827,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	41.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,855.00000	7,827,000	41.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	36.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,855.00000	5,827,000	36.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	28.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,855.00000	3,827,000	28.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		8.00000	8,000	22.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,863.00000	1,835,000	22.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		44.00000	47,000	18.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		899.00000	874,000	18.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		311.00000	327,000	15.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		166.00000	154,000	15.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,152.00000	1,179,000	17.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		7.00000	6,000	17.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,146.00000	2,174,000	22.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		1.00000	1,000	22.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		10,005.00000	9,977,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		8,005.00000	7,977,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	37.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		6,005.00000	5,977,000	37.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,005.00000	3,977,000	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		6.00000	6,000	23.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,011.00000	1,983,000	23.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		33.00000	35,000	19.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,038.00000	1,012,000	19.29	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	12.15	Call		229.00000	242,000	15.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		234.00000	219,000	15.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,005.00000	1,032,000	16.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		10.00000	9,000	16.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,996.00000	2,024,000	22.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		1.00000	1,000	22.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,955.00000	9,927,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	41.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,955.00000	7,927,000	41.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	37.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,955.00000	5,927,000	37.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	28.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,955.00000	3,927,000	28.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		7.00000	7,000	23.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,962.00000	1,934,000	23.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		37.00000	38,000	19.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		992.00000	965,000	19.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		254.00000	269,000	15.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		209.00000	196,000	15.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,054.00000	1,081,000	16.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		9.00000	8,000	16.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,046.00000	2,074,000	22.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		1.00000	1,000	22.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,995.00000	3,023,000	25.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	25.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,355.00000	9,327,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	40.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,355.00000	7,327,000	40.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,205.00000	9,177,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	39.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,205.00000	7,177,000	39.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	34.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,205.00000	5,177,000	34.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		1.00000	1,000	26.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,206.00000	3,178,000	26.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		23.00000	24,000	20.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,228.00000	1,201,000	20.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		156.00000	166,000	16.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		361.00000	343,000	16.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		818.00000	843,000	15.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		23.00000	20,000	15.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,797.00000	1,824,000	21.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2.00000	1,000	21.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,795.00000	2,823,000	25.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	25.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,055.00000	9,027,000	41.33	0.00	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	39.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,055.00000	7,027,000	39.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	33.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,055.00000	5,027,000	33.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		1.00000	1,000	26.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,056.00000	3,028,000	26.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		30.00000	32,000	19.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,085.00000	1,059,000	19.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		208.00000	220,000	15.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		263.00000	247,000	15.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		958.00000	984,000	16.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		13.00000	11,000	16.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,946.00000	1,974,000	22.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		1.00000	1,000	22.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,945.00000	2,973,000	25.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	25.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,105.00000	9,077,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	39.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,105.00000	7,077,000	39.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	33.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,105.00000	5,077,000	33.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		1.00000	1,000	26.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,106.00000	3,078,000	26.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		28.00000	29,000	19.68	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	13.25	Put		1,133.00000	1,106,000	19.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		189.00000	201,000	15.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		294.00000	278,000	15.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		911.00000	937,000	16.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		16.00000	14,000	16.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,897.00000	1,924,000	21.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2.00000	1,000	21.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,895.00000	2,923,000	25.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	25.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,255.00000	9,227,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	39.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,255.00000	7,227,000	39.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	34.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,255.00000	5,227,000	34.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		1.00000	1,000	26.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,256.00000	3,228,000	26.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		21.00000	22,000	20.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,276.00000	1,249,000	20.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		142.00000	150,000	16.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		397.00000	377,000	16.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		773.00000	798,000	15.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		28.00000	25,000	15.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,747.00000	1,775,000	20.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2.00000	2,000	20.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,745.00000	2,773,000	25.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	25.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,505.00000	9,477,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	40.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,505.00000	7,477,000	40.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,655.00000	9,627,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	40.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,655.00000	7,627,000	40.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,905.00000	9,877,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	41.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,905.00000	7,877,000	41.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	37.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,905.00000	5,877,000	37.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	28.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,905.00000	3,877,000	28.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		40.00000	42,000	18.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		945.00000	919,000	18.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		282.00000	297,000	15.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		187.00000	174,000	15.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,103.00000	1,130,000	16.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		8.00000	7,000	16.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,096.00000	2,124,000	22.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		1.00000	1,000	22.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,805.00000	9,777,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	40.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,805.00000	7,777,000	40.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,755.00000	9,727,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	40.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,755.00000	7,727,000	40.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,705.00000	9,677,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	40.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,705.00000	7,677,000	40.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,605.00000	9,577,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	40.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,605.00000	7,577,000	40.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,455.00000	9,427,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	40.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,455.00000	7,427,000	40.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,405.00000	9,377,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	40.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,405.00000	7,377,000	40.19	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	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,305.00000	9,277,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	40.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,305.00000	7,277,000	40.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	34.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,305.00000	5,277,000	34.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		1.00000	1,000	26.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,306.00000	3,278,000	26.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		19.00000	20,000	20.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,324.00000	1,297,000	20.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		129.00000	137,000	16.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		434.00000	414,000	16.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		728.00000	752,000	15.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		33.00000	29,000	15.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,697.00000	1,725,000	20.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2.00000	2,000	20.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,695.00000	2,723,000	24.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	24.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,155.00000	9,127,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	39.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,155.00000	7,127,000	39.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	33.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,155.00000	5,127,000	33.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	29.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,155.00000	4,127,000	29.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		1.00000	1,000	26.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,156.00000	3,128,000	26.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		5.00000	5,000	23.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,160.00000	2,132,000	23.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		25.00000	26,000	19.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,180.00000	1,153,000	19.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		172.00000	182,000	15.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		327.00000	309,000	15.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		864.00000	890,000	15.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		19.00000	17,000	15.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,847.00000	1,874,000	21.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2.00000	1,000	21.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,845.00000	2,873,000	25.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	25.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		7.00000	7,000	22.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,912.00000	1,884,000	22.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	36.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,755.00000	5,727,000	36.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,755.00000	4,727,000	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	28.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,755.00000	3,727,000	28.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		2.00000	2,000	25.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,757.00000	2,729,000	25.33	0.00	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	22.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,764.00000	1,736,000	22.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		54.00000	56,000	18.30	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		809.00000	783,000	18.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		374.00000	392,000	15.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		129.00000	119,000	15.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,251.00000	1,278,000	17.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		6.00000	5,000	17.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,246.00000	2,273,000	23.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		1.00000	0,000	23.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	35.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,505.00000	5,477,000	35.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	30.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,505.00000	4,477,000	30.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		1.00000	1,000	27.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,506.00000	3,478,000	27.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		3.00000	3,000	24.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,508.00000	2,480,000	24.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		14.00000	14,000	21.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,519.00000	1,491,000	21.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		87.00000	92,000	17.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		592.00000	569,000	17.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		559.00000	581,000	15.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		64.00000	58,000	15.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,498.00000	1,526,000	19.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3.00000	3,000	19.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,495.00000	2,523,000	24.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		0.00000	0,000	24.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	35.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,605.00000	5,577,000	35.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	31.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,605.00000	4,577,000	31.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	27.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,605.00000	3,577,000	27.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		2.00000	2,000	24.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,607.00000	2,579,000	24.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		12.00000	12,000	21.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,617.00000	1,589,000	21.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		72.00000	76,000	17.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		677.00000	653,000	17.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		481.00000	501,000	15.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		86.00000	78,000	15.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,399.00000	1,427,000	18.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		4.00000	4,000	18.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,395.00000	2,423,000	23.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		0.00000	0,000	23.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	34.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,405.00000	5,377,000	34.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	30.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,405.00000	4,377,000	30.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		1.00000	1,000	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,406.00000	3,378,000	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		3.00000	3,000	24.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,408.00000	2,380,000	24.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		16.00000	17,000	20.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,421.00000	1,394,000	20.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		106.00000	112,000	16.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		511.00000	489,000	16.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		641.00000	665,000	15.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		46.00000	42,000	15.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,598.00000	1,625,000	19.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3.00000	2,000	19.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,595.00000	2,623,000	24.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	24.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	36.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,705.00000	5,677,000	36.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	31.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,705.00000	4,677,000	31.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	27.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,705.00000	3,677,000	27.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		2.00000	2,000	25.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,707.00000	2,679,000	25.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		10.00000	10,000	22.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,715.00000	1,687,000	22.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		59.00000	62,000	18.10	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	12.85	Put		764.00000	739,000	18.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		408.00000	427,000	15.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		113.00000	104,000	15.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,300.00000	1,327,000	17.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		5.00000	4,000	17.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,296.00000	2,323,000	23.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		1.00000	0,000	23.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	36.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,805.00000	5,777,000	36.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	32.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,805.00000	4,777,000	32.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	28.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,805.00000	3,777,000	28.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		2.00000	2,000	25.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,807.00000	2,779,000	25.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		8.00000	9,000	22.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,813.00000	1,786,000	22.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		49.00000	51,000	18.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		854.00000	828,000	18.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		342.00000	359,000	15.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		147.00000	136,000	15.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,202.00000	1,229,000	17.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		7.00000	6,000	17.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,196.00000	2,223,000	23.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		1.00000	0,000	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	17.80	Call		0.00000	0,000	36.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,655.00000	5,627,000	36.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	31.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,655.00000	4,627,000	31.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	27.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,655.00000	3,627,000	27.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		2.00000	2,000	25.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,657.00000	2,629,000	25.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		11.00000	11,000	21.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,666.00000	1,638,000	21.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		65.00000	69,000	17.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		720.00000	696,000	17.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		444.00000	464,000	15.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		99.00000	91,000	15.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,350.00000	1,377,000	18.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		5.00000	4,000	18.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,346.00000	2,373,000	23.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		1.00000	0,000	23.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	35.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,555.00000	5,527,000	35.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	31.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,555.00000	4,527,000	31.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	27.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,555.00000	3,527,000	27.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		2.00000	2,000	24.77	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		2,557.00000	2,529,000	24.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		13.00000	13,000	21.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,568.00000	1,540,000	21.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		79.00000	84,000	17.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		634.00000	611,000	17.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		519.00000	541,000	15.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		74.00000	68,000	15.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,449.00000	1,476,000	18.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		4.00000	3,000	18.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,445.00000	2,473,000	23.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		0.00000	0,000	23.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	35.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,455.00000	5,427,000	35.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	30.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,455.00000	4,427,000	30.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		1.00000	1,000	27.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,456.00000	3,428,000	27.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		3.00000	3,000	24.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,458.00000	2,430,000	24.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		15.00000	15,000	21.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,470.00000	1,442,000	21.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		96.00000	102,000	17.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		551.00000	529,000	17.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		599.00000	622,000	15.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		54.00000	49,000	15.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,548.00000	1,576,000	19.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3.00000	3,000	19.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,545.00000	2,573,000	24.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		0.00000	0,000	24.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	34.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,355.00000	5,327,000	34.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	30.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,355.00000	4,327,000	30.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		1.00000	1,000	27.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,356.00000	3,328,000	27.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		3.00000	3,000	24.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,358.00000	2,330,000	24.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		117.00000	124,000	16.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		472.00000	451,000	16.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		684.00000	708,000	15.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		39.00000	35,000	15.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,648.00000	1,675,000	20.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		3.00000	2,000	20.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,645.00000	2,673,000	24.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	24.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		18.00000	18,000	20.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,373.00000	1,345,000	20.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,455.00000	8,427,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	38.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,455.00000	6,427,000	38.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,545.00000	3,573,000	23.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	23.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,355.00000	8,327,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	38.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,355.00000	6,327,000	38.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,645.00000	3,673,000	23.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	23.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,405.00000	8,377,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	38.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,405.00000	6,377,000	38.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,595.00000	3,623,000	23.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	23.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,655.00000	8,627,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	38.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,655.00000	6,627,000	38.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,345.00000	3,373,000	24.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	24.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,755.00000	8,727,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	38.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,755.00000	6,727,000	38.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,245.00000	3,273,000	25.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	25.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,705.00000	8,677,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	38.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,705.00000	6,677,000	38.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,295.00000	3,323,000	24.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	24.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,805.00000	8,777,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	39.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,805.00000	6,777,000	39.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,195.00000	3,223,000	25.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	25.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,955.00000	8,927,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	39.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,955.00000	6,927,000	39.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	32.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,955.00000	4,927,000	32.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		1.00000	1,000	25.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,956.00000	2,928,000	25.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,045.00000	3,073,000	25.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	25.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	41.33	0.00	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		9,005.00000	8,977,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	39.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,005.00000	6,977,000	39.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	33.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,005.00000	4,977,000	33.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		1.00000	1,000	26.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,006.00000	2,978,000	26.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,905.00000	8,877,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	39.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,905.00000	6,877,000	39.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	32.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,905.00000	4,877,000	32.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	25.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,906.00000	2,878,000	25.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,095.00000	3,123,000	25.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	25.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,205.00000	8,177,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,205.00000	6,177,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	29.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,205.00000	4,177,000	29.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		4.00000	4,000	23.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,209.00000	2,181,000	23.80	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	8.35	Call		3,795.00000	3,823,000	23.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	23.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,195.00000	4,223,000	22.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	22.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,145.00000	3,173,000	25.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	25.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,145.00000	4,173,000	22.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	22.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,295.00000	4,323,000	22.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	22.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,095.00000	4,123,000	22.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	22.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,505.00000	8,477,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	38.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,505.00000	6,477,000	38.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,495.00000	3,523,000	24.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	24.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,995.00000	4,023,000	22.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	22.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,055.00000	8,027,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	37.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,055.00000	6,027,000	37.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	29.03	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	16.20	Put		4,055.00000	4,027,000	29.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		6.00000	6,000	23.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,061.00000	2,033,000	23.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,945.00000	3,973,000	22.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	22.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,305.00000	8,277,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	38.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,305.00000	6,277,000	38.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	30.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,305.00000	4,277,000	30.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		4.00000	4,000	24.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,309.00000	2,281,000	24.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,695.00000	3,723,000	23.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	23.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,555.00000	8,527,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	38.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,555.00000	6,527,000	38.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,445.00000	3,473,000	24.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	24.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,255.00000	8,227,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	38.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,255.00000	6,227,000	38.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	29.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,255.00000	4,227,000	29.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		4.00000	4,000	23.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,259.00000	2,231,000	23.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,745.00000	3,773,000	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,605.00000	8,577,000	41.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	38.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,605.00000	6,577,000	38.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,395.00000	3,423,000	24.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	24.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.37560	12.34780		15.91	0.00	0	12,463.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,702.00000	9,674,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		1.00000	1,000	28.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,703.00000	7,675,000	28.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,002.00000	9,974,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		1.00000	1,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,003.00000	7,975,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,502.00000	9,474,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		1.00000	2,000	27.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,503.00000	7,476,000	27.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		6.00000	6,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,508.00000	5,480,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		36.00000	37,000	24.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,538.00000	3,511,000	24.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,352.00000	9,324,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		2.00000	2,000	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,354.00000	7,326,000	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		7.00000	7,000	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,359.00000	5,331,000	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		39.00000	40,000	24.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,391.00000	3,364,000	24.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,252.00000	9,224,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		2.00000	2,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,254.00000	7,226,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		168.00000	173,000	19.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,420.00000	1,397,000	19.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		372.00000	383,000	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		624.00000	607,000	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,775.00000	1,801,000	16.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		27.00000	25,000	16.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,755.00000	2,783,000	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		7.00000	7,000	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	28.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,052.00000	9,024,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		2.00000	2,000	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,054.00000	7,026,000	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,102.00000	9,074,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		2.00000	2,000	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,104.00000	7,076,000	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		422.00000	435,000	16.20	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		524.00000	509,000	16.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,012.00000	1,035,000	15.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		114.00000	109,000	15.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,919.00000	1,945,000	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		21.00000	19,000	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,904.00000	2,931,000	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		6.00000	5,000	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,552.00000	9,524,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		5.00000	5,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,557.00000	5,529,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		35.00000	35,000	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,587.00000	3,559,000	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,752.00000	9,724,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		1.00000	1,000	28.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,753.00000	7,725,000	28.32	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	14/06/2010	Foreign Exchange Future	18.10	Call		4.00000	4,000	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,756.00000	5,728,000	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,902.00000	9,874,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		1.00000	1,000	28.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,903.00000	7,875,000	28.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		507.00000	522,000	15.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		409.00000	396,000	15.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,177.00000	1,201,000	15.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		79.00000	75,000	15.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,113.00000	2,140,000	17.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		15.00000	14,000	17.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,952.00000	9,924,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		1.00000	1,000	28.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,953.00000	7,925,000	28.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,133.00000	1,157,000	15.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		85.00000	81,000	15.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,064.00000	2,091,000	17.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		16.00000	15,000	17.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,852.00000	9,824,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		1.00000	1,000	28.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,853.00000	7,825,000	28.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		112.00000	115,000	21.35	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	14.20	Put		1,964.00000	1,939,000	21.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		228.00000	234,000	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,080.00000	1,058,000	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		532.00000	547,000	15.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		384.00000	371,000	15.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,221.00000	1,245,000	15.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		73.00000	69,000	15.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,162.00000	2,189,000	17.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		14.00000	13,000	17.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,802.00000	9,774,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		4.00000	4,000	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,806.00000	5,778,000	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		30.00000	30,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,832.00000	3,804,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,652.00000	9,624,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		1.00000	1,000	28.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,653.00000	7,625,000	28.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,602.00000	9,574,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		1.00000	1,000	28.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,603.00000	7,575,000	28.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		5.00000	5,000	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,607.00000	5,579,000	25.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		34.00000	34,000	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,636.00000	3,608,000	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,452.00000	9,424,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		2.00000	2,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,454.00000	7,426,000	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		6.00000	6,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,458.00000	5,430,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		37.00000	38,000	24.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,489.00000	3,462,000	24.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		762.00000	782,000	15.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		214.00000	206,000	15.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,586.00000	1,612,000	16.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		38.00000	36,000	16.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,557.00000	2,584,000	19.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		9.00000	8,000	19.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,402.00000	9,374,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		2.00000	2,000	27.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,404.00000	7,376,000	27.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,302.00000	9,274,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		2.00000	2,000	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,304.00000	7,276,000	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		162.00000	167,000	19.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,464.00000	1,441,000	19.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		864.00000	885,000	15.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		166.00000	159,000	15.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,727.00000	1,754,000	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		29.00000	28,000	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,202.00000	9,174,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		2.00000	2,000	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,204.00000	7,176,000	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		5.00000	5,000	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,707.00000	5,679,000	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		13.00000	13,000	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,715.00000	4,687,000	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		32.00000	32,000	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,734.00000	3,706,000	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		61.00000	62,000	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,763.00000	2,736,000	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		175.00000	179,000	19.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,377.00000	1,353,000	19.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		388.00000	399,000	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		590.00000	573,000	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		936.00000	958,000	15.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		138.00000	132,000	15.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,823.00000	1,849,000	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		25.00000	23,000	16.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,805.00000	2,832,000	20.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		7.00000	6,000	20.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		109.00000	111,000	21.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,011.00000	1,985,000	21.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		3.00000	3,000	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,255.00000	6,227,000	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		21.00000	21,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,273.00000	4,245,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		42.00000	43,000	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,294.00000	3,267,000	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		584.00000	600,000	15.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		336.00000	324,000	15.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,310.00000	1,335,000	15.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		62.00000	59,000	15.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		3.00000	3,000	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,155.00000	6,127,000	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		267.00000	275,000	17.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		919.00000	899,000	17.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		640.00000	657,000	15.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		292.00000	281,000	15.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,401.00000	1,426,000	15.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		53.00000	50,000	15.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,359.00000	2,387,000	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		11.00000	11,000	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		4.00000	4,000	25.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,856.00000	5,828,000	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		11.00000	11,000	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,863.00000	4,835,000	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		29.00000	30,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,881.00000	3,854,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		55.00000	56,000	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,907.00000	2,880,000	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		157.00000	161,000	19.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,509.00000	1,485,000	19.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		342.00000	352,000	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		694.00000	676,000	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		829.00000	850,000	15.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		181.00000	174,000	15.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,680.00000	1,706,000	16.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		32.00000	30,000	16.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,656.00000	2,683,000	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		8.00000	7,000	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		730.00000	749,000	15.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		232.00000	223,000	15.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,539.00000	1,565,000	15.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		41.00000	39,000	15.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,508.00000	2,535,000	18.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		10.00000	9,000	18.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		7.00000	7,000	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,309.00000	5,281,000	25.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		20.00000	20,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,322.00000	4,294,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		237.00000	244,000	18.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,039.00000	1,018,000	18.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		557.00000	573,000	15.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		359.00000	347,000	15.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,212.00000	2,239,000	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		14.00000	13,000	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		3.00000	3,000	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,205.00000	6,177,000	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		22.00000	22,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,224.00000	4,196,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		43.00000	44,000	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,245.00000	3,218,000	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		123.00000	126,000	20.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,825.00000	1,800,000	20.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		256.00000	264,000	17.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		958.00000	938,000	17.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		611.00000	628,000	15.61	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		313.00000	302,000	15.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,355.00000	1,380,000	15.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		57.00000	54,000	15.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,310.00000	2,337,000	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		12.00000	11,000	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		3.00000	3,000	25.92	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	18.45	Put		6,105.00000	6,077,000	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		9.00000	9,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,111.00000	5,083,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		24.00000	24,000	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,126.00000	4,098,000	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		46.00000	47,000	23.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,148.00000	3,121,000	23.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		278.00000	286,000	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		880.00000	860,000	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		669.00000	687,000	15.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		271.00000	261,000	15.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,447.00000	1,472,000	15.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		49.00000	46,000	15.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,409.00000	2,436,000	18.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		11.00000	10,000	18.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		290.00000	298,000	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		842.00000	822,000	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		699.00000	718,000	15.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		251.00000	242,000	15.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,458.00000	2,485,000	18.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		10.00000	9,000	18.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		4.00000	4,000	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,906.00000	5,878,000	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		11.00000	11,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,913.00000	4,885,000	25.71	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	16.25	Call		28.00000	29,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,930.00000	3,903,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		53.00000	54,000	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,955.00000	2,928,000	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		328.00000	338,000	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		730.00000	712,000	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		795.00000	815,000	15.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		197.00000	189,000	15.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,633.00000	1,659,000	16.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		35.00000	33,000	16.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,607.00000	2,634,000	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		9.00000	8,000	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		151.00000	155,000	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,553.00000	1,529,000	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		5.00000	5,000	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,657.00000	5,629,000	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		14.00000	14,000	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,666.00000	4,638,000	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		33.00000	33,000	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,685.00000	3,657,000	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		63.00000	65,000	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,715.00000	2,689,000	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		188.00000	193,000	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,290.00000	1,267,000	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		6.00000	6,000	25.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,408.00000	5,380,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		18.00000	18,000	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,420.00000	4,392,000	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		38.00000	39,000	24.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,440.00000	3,413,000	24.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		76.00000	77,000	22.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,478.00000	2,451,000	22.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		219.00000	225,000	18.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,121.00000	1,099,000	18.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		8.00000	8,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,210.00000	5,182,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,090.00000	1,114,000	14.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		92.00000	88,000	14.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,015.00000	2,042,000	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		17.00000	16,000	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,003.00000	3,031,000	21.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		5.00000	5,000	21.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		9.00000	9,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,061.00000	5,033,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		25.00000	26,000	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,077.00000	4,050,000	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		98.00000	100,000	21.88	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,150.00000	2,124,000	21.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,051.00000	1,074,000	14.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		103.00000	98,000	14.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,967.00000	1,994,000	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		19.00000	18,000	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		23.00000	23,000	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,175.00000	4,147,000	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		45.00000	46,000	24.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,197.00000	3,170,000	24.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		91.00000	93,000	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,243.00000	2,217,000	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		181.00000	186,000	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,333.00000	1,310,000	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		405.00000	417,000	16.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		557.00000	541,000	16.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		973.00000	996,000	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		125.00000	120,000	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,870.00000	1,897,000	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		22.00000	21,000	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,854.00000	2,882,000	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		6.00000	6,000	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		1.00000	1,000	28.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,553.00000	7,525,000	28.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		3.00000	3,000	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,055.00000	6,027,000	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		15.00000	16,000	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,567.00000	4,540,000	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		48.00000	49,000	23.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,100.00000	3,073,000	23.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		136.00000	140,000	20.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,688.00000	1,664,000	20.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		441.00000	454,000	16.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		493.00000	478,000	16.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,493.00000	1,518,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		45.00000	42,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,954.00000	2,981,000	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		6.00000	5,000	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,448.00000	4,476,000	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		127.00000	131,000	20.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,779.00000	1,755,000	20.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		1.00000	1,000	28.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,803.00000	7,775,000	28.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		3.00000	3,000	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,305.00000	6,277,000	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		12.00000	12,000	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,814.00000	4,786,000	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		41.00000	42,000	24.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,343.00000	3,316,000	24.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		116.00000	118,000	21.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,918.00000	1,892,000	21.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		356.00000	367,000	16.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		658.00000	641,000	16.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,265.00000	1,290,000	15.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		67.00000	64,000	15.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,706.00000	2,733,000	19.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		8.00000	7,000	19.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,199.00000	4,226,000	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	0,000	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		1.00000	1,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,253.00000	8,225,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		2.00000	2,000	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,754.00000	6,726,000	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		7.00000	7,000	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,259.00000	5,231,000	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		31.00000	31,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,783.00000	3,755,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		84.00000	86,000	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,336.00000	2,310,000	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		246.00000	254,000	18.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		998.00000	978,000	18.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		900.00000	921,000	15.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		152.00000	145,000	15.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,261.00000	2,288,000	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		13.00000	12,000	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,750.00000	3,778,000	23.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	2,000	23.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		3.00000	4,000	25.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,955.00000	5,928,000	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		10.00000	10,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,962.00000	4,934,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		27.00000	28,000	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,979.00000	3,952,000	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		51.00000	52,000	23.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,003.00000	2,976,000	23.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		105.00000	108,000	21.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,057.00000	2,032,000	21.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		146.00000	150,000	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,598.00000	1,574,000	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		211.00000	217,000	18.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,163.00000	1,141,000	18.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		314.00000	324,000	17.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		766.00000	748,000	17.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		483.00000	497,000	15.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		435.00000	421,000	15.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		119.00000	122,000	21.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,871.00000	1,846,000	21.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		3.00000	3,000	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,005.00000	5,977,000	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		10.00000	10,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,012.00000	4,984,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		27.00000	27,000	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,029.00000	4,001,000	25.65	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	14/06/2010	Foreign Exchange Future	15.35	Call		50.00000	51,000	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,052.00000	3,025,000	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		141.00000	145,000	20.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,643.00000	1,619,000	20.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		203.00000	209,000	18.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,205.00000	1,183,000	18.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		302.00000	311,000	17.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		804.00000	785,000	17.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		460.00000	474,000	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		462.00000	448,000	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		132.00000	135,000	20.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,734.00000	1,709,000	20.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		8.00000	8,000	25.72	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,160.00000	5,132,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		195.00000	201,000	18.99	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,247.00000	1,225,000	18.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		102.00000	104,000	21.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,104.00000	2,078,000	21.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		1.00000	1,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,453.00000	8,425,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		3.00000	3,000	26.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,455.00000	6,427,000	26.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		17.00000	17,000	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,469.00000	4,441,000	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		73.00000	75,000	22.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,525.00000	2,499,000	22.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,551.00000	3,578,000	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		3.00000	2,000	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		1.00000	1,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,353.00000	8,325,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		3.00000	3,000	26.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,355.00000	6,327,000	26.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		19.00000	19,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,371.00000	4,343,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		78.00000	80,000	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,430.00000	2,404,000	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,650.00000	3,678,000	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		2.00000	2,000	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		1.00000	1,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,403.00000	8,375,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		3.00000	3,000	26.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,405.00000	6,377,000	26.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,600.00000	3,628,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		2.00000	2,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		1.00000	1,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,653.00000	8,625,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		2.00000	2,000	26.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,654.00000	6,626,000	26.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,351.00000	3,379,000	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		3.00000	3,000	22.27	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	21.10	Call		1.00000	1,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,753.00000	8,725,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		12.00000	13,000	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,764.00000	4,737,000	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		59.00000	60,000	23.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,811.00000	2,784,000	23.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,252.00000	3,279,000	21.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		4.00000	3,000	21.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		1.00000	1,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,703.00000	8,675,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		2.00000	2,000	26.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,704.00000	6,676,000	26.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,302.00000	3,329,000	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		4.00000	3,000	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		1.00000	1,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,803.00000	8,775,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		2.00000	2,000	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,804.00000	6,776,000	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		57.00000	58,000	23.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,859.00000	2,832,000	23.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,202.00000	3,230,000	21.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		4.00000	4,000	21.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,952.00000	8,924,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		2.00000	2,000	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	14/06/2010	Foreign Exchange Future	19.30	Put		6,954.00000	6,926,000	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,053.00000	3,081,000	21.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		5.00000	5,000	21.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,002.00000	8,974,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		2.00000	2,000	27.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,004.00000	6,976,000	27.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,902.00000	8,874,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		2.00000	2,000	27.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,904.00000	6,876,000	27.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,103.00000	3,130,000	21.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		5.00000	4,000	21.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		1.00000	1,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,203.00000	8,175,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		88.00000	90,000	22.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,290.00000	2,264,000	22.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,800.00000	3,828,000	23.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	2,000	23.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,152.00000	3,180,000	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		4.00000	4,000	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,149.00000	4,177,000	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	1,000	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,298.00000	4,326,000	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	24.65	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	14/06/2010	Foreign Exchange Future	8.25	Call		4,099.00000	4,127,000	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	1,000	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		1.00000	1,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,503.00000	8,475,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		2.00000	2,000	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,504.00000	6,476,000	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		16.00000	16,000	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,518.00000	4,490,000	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		70.00000	72,000	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,572.00000	2,546,000	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,501.00000	3,528,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		3.00000	2,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		1.00000	1,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,303.00000	8,275,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		81.00000	83,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,383.00000	2,357,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,700.00000	3,728,000	23.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		2.00000	2,000	23.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,999.00000	4,027,000	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	1,000	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		1.00000	1,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,053.00000	8,025,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,949.00000	3,977,000	24.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	24.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		1.00000	1,000	28.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,553.00000	8,525,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		2.00000	2,000	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,554.00000	6,526,000	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		68.00000	69,000	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,620.00000	2,593,000	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,451.00000	3,479,000	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		3.00000	3,000	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,152.00000	9,124,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		2.00000	2,000	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,154.00000	7,126,000	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		1.00000	1,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,603.00000	8,575,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		2.00000	2,000	26.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,604.00000	6,576,000	26.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		14.00000	15,000	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,616.00000	4,589,000	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		65.00000	67,000	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,667.00000	2,641,000	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,401.00000	3,429,000	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		3.00000	3,000	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		1.00000	1,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,853.00000	8,825,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		2.00000	2,000	27.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,854.00000	6,826,000	27.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/09/2010			12.57780	12.55030		16.58	0.00	0	1,261.00
£ / R	On	13/09/2010	12.73	Call		540.00000	588,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	12.73	Put		720.00000	740,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	12.78	Call		558.00000	605,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.78	Put		788.00000	807,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.68	Call		562.00000	610,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	12.68	Put		692.00000	712,000	17.00	0.00	0	0.00
¥ / R	On	15/03/2010			0.08740	0.08690		22.51	0.00	0	1,364.00
¥ / R	On	15/03/2010	0.08	Call		730.00000	768,000	22.51	0.00	0	0.00
¥ / R	On	15/03/2010	0.08	Put		40.00000	28,000	22.51	0.00	0	0.00
¥ / R	On	15/03/2010	0.09	Call		178.00000	184,000	27.00	0.00	0	0.00
¥ / R	On	15/03/2010	0.09	Put		488.00000	444,000	27.00	0.00	0	0.00
¥ / R	On	15/03/2010	0.07	Call		1,694.00000	1,743,000	31.28	0.00	0	0.00
¥ / R	On	15/03/2010	0.07	Put		4.00000	3,000	31.28	0.00	0	0.00
¥ / R	On	14/06/2010			0.08900	0.08850		26.79	0.00	0	0.00
¥ / R	On	14/06/2010	0.08	Call		1,004.00000	1,040,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.08	Put		154.00000	140,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Call		499.00000	517,000	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Put		649.00000	617,000	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Call		1,869.00000	1,916,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Put		19.00000	16,000	23.00	0.00	0	0.00
€ / R	On	15/03/2010			10.66480	10.62490		14.94	5,503,036.80	516	22,768.00
€ / R	On	15/03/2010	19.65	Call		0.00000	0,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	19.65	Put		9,025.00000	8,985,000	39.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		7,025.00000	6,985,000	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	33.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		5,025.00000	4,985,000	33.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	25.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		3,025.00000	2,985,000	25.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		12.00000	15,000	18.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		1,037.00000	1,000,000	18.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		177.00000	204,000	14.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		202.00000	189,000	14.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		980.00000	1,019,000	16.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		5.00000	4,000	16.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		1,975.00000	2,015,000	19.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	19.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		2,975.00000	3,015,000	21.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	0,000	21.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,275.00000	9,235,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	37.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,275.00000	7,235,000	37.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,375.00000	9,335,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	38.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,375.00000	7,335,000	38.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	39.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,125.00000	9,085,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,125.00000	7,085,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	1,000	21.15	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,976.00000	1,936,000	21.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,925.00000	8,885,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	37.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,925.00000	6,885,000	37.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	32.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,925.00000	4,885,000	32.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	25.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,925.00000	2,885,000	25.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		16.00000	20,000	17.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		941.00000	905,000	17.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		227.00000	260,000	15.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		152.00000	145,000	15.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,078.00000	1,117,000	16.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		3.00000	2,000	16.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,075.00000	2,115,000	19.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	19.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,075.00000	3,115,000	21.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	21.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,775.00000	8,735,000	39.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	37.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,775.00000	6,735,000	37.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	32.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,775.00000	4,735,000	32.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	24.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,775.00000	2,735,000	24.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		24.00000	30,000	17.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		799.00000	765,000	17.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		323.00000	358,000	15.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		98.00000	93,000	15.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,227.00000	1,266,000	16.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		2.00000	1,000	16.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,225.00000	2,265,000	19.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	19.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,225.00000	3,265,000	22.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	22.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,825.00000	8,785,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	37.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,825.00000	6,785,000	37.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,825.00000	4,785,000	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	24.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,825.00000	2,785,000	24.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		21.00000	27,000	17.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		846.00000	812,000	17.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		289.00000	323,000	15.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		114.00000	108,000	15.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,177.00000	1,217,000	16.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		2.00000	2,000	16.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,175.00000	2,215,000	19.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	19.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,175.00000	3,215,000	22.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	22.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,175.00000	9,135,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	37.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,175.00000	7,135,000	37.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,425.00000	9,385,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	38.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,425.00000	7,385,000	38.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,475.00000	9,435,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	38.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,475.00000	7,435,000	38.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,325.00000	9,285,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	38.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,325.00000	7,285,000	38.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,225.00000	9,185,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	37.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,225.00000	7,185,000	37.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		9,075.00000	9,035,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	37.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		7,075.00000	7,035,000	37.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,975.00000	8,935,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	37.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,975.00000	6,935,000	37.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	32.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,975.00000	4,935,000	32.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	25.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,975.00000	2,935,000	25.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		14.00000	18,000	17.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		989.00000	953,000	17.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		199.00000	231,000	15.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		174.00000	166,000	15.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,029.00000	1,068,000	16.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		4.00000	3,000	16.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,025.00000	2,065,000	19.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	19.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,025.00000	3,065,000	21.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	21.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,875.00000	8,835,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	37.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,875.00000	6,835,000	37.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,725.00000	8,685,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	37.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,725.00000	6,685,000	37.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	32.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,725.00000	4,685,000	32.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	28.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,725.00000	3,685,000	28.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	24.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,725.00000	2,685,000	24.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		2.00000	2,000	20.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,727.00000	1,687,000	20.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		28.00000	35,000	17.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		753.00000	720,000	17.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		359.00000	394,000	15.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		84.00000	79,000	15.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,277.00000	1,316,000	17.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		2.00000	1,000	17.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,275.00000	2,315,000	20.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	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	7.35	Call		3,275.00000	3,315,000	22.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	22.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	32.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,875.00000	4,835,000	32.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	29.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,875.00000	3,835,000	29.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	24.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,875.00000	2,835,000	24.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		1.00000	2,000	20.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,876.00000	1,837,000	20.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		19.00000	23,000	17.65	0.00	0	10.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		894.00000	858,000	17.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		257.00000	291,000	15.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		132.00000	126,000	15.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,128.00000	1,167,000	16.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		3.00000	2,000	16.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,125.00000	2,165,000	19.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	19.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,125.00000	3,165,000	22.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	22.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	33.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		5,075.00000	5,035,000	33.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	30.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		4,075.00000	4,035,000	30.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	25.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,075.00000	3,035,000	25.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	1,000	21.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,076.00000	2,036,000	21.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		11.00000	13,000	18.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,086.00000	1,048,000	18.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		156.00000	182,000	15.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		231.00000	217,000	15.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		932.00000	970,000	16.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		7.00000	5,000	16.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1,925.00000	1,965,000	19.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	19.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		2,925.00000	2,965,000	21.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	21.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	33.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,125.00000	5,085,000	33.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	30.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,125.00000	4,085,000	30.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	26.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,125.00000	3,085,000	26.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		1.00000	1,000	21.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		2,126.00000	2,086,000	21.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		9.00000	12,000	18.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,134.00000	1,097,000	18.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		138.00000	162,000	15.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		263.00000	247,000	15.26	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	9.75	Call		883.00000	922,000	15.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		8.00000	7,000	15.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,875.00000	1,915,000	19.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	19.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,875.00000	2,915,000	21.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	21.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,325.00000	5,285,000	33.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	30.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,325.00000	4,285,000	30.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	26.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,325.00000	3,285,000	26.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	1,000	22.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,326.00000	2,286,000	22.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		6.00000	7,000	19.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,331.00000	1,292,000	19.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		83.00000	99,000	15.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		408.00000	384,000	15.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		695.00000	732,000	15.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		20.00000	17,000	15.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,675.00000	1,715,000	18.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	18.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,675.00000	2,715,000	20.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	20.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.08	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	16.00	Put		5,375.00000	5,335,000	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	31.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,375.00000	4,335,000	31.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	27.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,375.00000	3,335,000	27.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		1.00000	1,000	22.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,376.00000	2,336,000	22.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		5.00000	6,000	19.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,380.00000	1,341,000	19.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		72.00000	88,000	16.06	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		447.00000	423,000	16.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		649.00000	686,000	15.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		24.00000	21,000	15.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,625.00000	1,665,000	18.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	18.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,625.00000	2,665,000	20.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	20.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,225.00000	5,185,000	33.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,225.00000	4,185,000	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	26.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,225.00000	3,185,000	26.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	1,000	22.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,226.00000	2,186,000	22.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		7.00000	9,000	18.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,232.00000	1,194,000	18.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		107.00000	127,000	15.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		332.00000	312,000	15.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		788.00000	826,000	15.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		13.00000	11,000	15.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,775.00000	1,815,000	18.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	18.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,775.00000	2,815,000	21.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	21.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,175.00000	5,135,000	33.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	30.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,175.00000	4,135,000	30.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	26.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,175.00000	3,135,000	26.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		1.00000	1,000	21.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,176.00000	2,136,000	21.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		8.00000	10,000	18.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,183.00000	1,145,000	18.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		122.00000	144,000	15.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		297.00000	279,000	15.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		835.00000	874,000	15.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		10.00000	9,000	15.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,825.00000	1,865,000	18.99	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	8.80	Put		0.00000	0,000	18.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,825.00000	2,865,000	21.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	21.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,275.00000	5,235,000	33.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	30.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,275.00000	4,235,000	30.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	26.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,275.00000	3,235,000	26.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	1,000	22.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,276.00000	2,236,000	22.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		6.00000	8,000	18.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,281.00000	1,243,000	18.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		94.00000	113,000	15.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		369.00000	348,000	15.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		741.00000	779,000	15.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		16.00000	14,000	15.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,725.00000	1,765,000	18.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	18.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,725.00000	2,765,000	20.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	20.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,525.00000	5,485,000	34.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	31.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,525.00000	4,485,000	31.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	27.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,525.00000	3,485,000	27.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	23.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,525.00000	2,485,000	23.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		3.00000	4,000	19.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,528.00000	1,489,000	19.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		48.00000	59,000	16.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		573.00000	544,000	16.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		518.00000	554,000	15.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		43.00000	39,000	15.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,476.00000	1,515,000	17.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1.00000	0,000	17.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,475.00000	2,515,000	20.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	20.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	34.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,425.00000	5,385,000	34.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	31.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,425.00000	4,385,000	31.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	27.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,425.00000	3,385,000	27.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		1.00000	1,000	23.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,426.00000	2,386,000	23.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		4.00000	5,000	19.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,429.00000	1,390,000	19.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		63.00000	77,000	16.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		488.00000	462,000	16.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		604.00000	641,000	15.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		29.00000	26,000	15.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,575.00000	1,615,000	18.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	18.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,575.00000	2,615,000	20.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	20.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,475.00000	5,435,000	34.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	31.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,475.00000	4,435,000	31.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	27.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,475.00000	3,435,000	27.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	1,000	23.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,475.00000	2,436,000	23.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		55.00000	68,000	16.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		530.00000	503,000	16.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		560.00000	597,000	15.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		35.00000	32,000	15.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,526.00000	1,565,000	17.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1.00000	0,000	17.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,525.00000	2,565,000	20.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	20.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,575.00000	5,535,000	34.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,575.00000	4,535,000	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	27.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,575.00000	3,535,000	27.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	23.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,575.00000	2,535,000	23.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		3.00000	4,000	19.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,578.00000	1,539,000	19.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		42.00000	52,000	16.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		617.00000	587,000	16.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		476.00000	512,000	15.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		51.00000	47,000	15.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,426.00000	1,465,000	17.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1.00000	0,000	17.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,425.00000	2,465,000	20.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	20.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,625.00000	5,585,000	34.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	31.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,625.00000	4,585,000	31.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	28.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,625.00000	3,585,000	28.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	23.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,625.00000	2,585,000	23.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		3.00000	3,000	20.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,628.00000	1,588,000	20.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		37.00000	46,000	16.85	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		662.00000	631,000	16.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		435.00000	471,000	15.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		60.00000	56,000	15.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,376.00000	1,415,000	17.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1.00000	0,000	17.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,375.00000	2,415,000	20.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	20.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		4.00000	5,000	19.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,479.00000	1,440,000	19.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,525.00000	8,485,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	36.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,525.00000	6,485,000	36.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,475.00000	3,515,000	23.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	23.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,675.00000	8,635,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	37.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,675.00000	6,635,000	37.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	31.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,675.00000	4,635,000	31.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	24.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,675.00000	2,635,000	24.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		32.00000	40,000	17.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		707.00000	675,000	17.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		396.00000	432,000	15.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		71.00000	67,000	15.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,326.00000	1,366,000	17.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1.00000	1,000	17.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,325.00000	2,365,000	20.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	20.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,325.00000	3,365,000	23.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	23.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,625.00000	8,585,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	36.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,625.00000	6,585,000	36.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,375.00000	3,415,000	23.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	23.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,475.00000	8,435,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	36.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,475.00000	6,435,000	36.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,525.00000	3,565,000	24.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	24.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,575.00000	8,535,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	36.92	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	17.20	Put		6,575.00000	6,535,000	36.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,425.00000	3,465,000	23.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	23.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.84690	10.80580		15.77	108,469.00	10	12,957.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		106.00000	122,000	19.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,400.00000	1,375,000	19.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		127.00000	146,000	19.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,221.00000	1,199,000	19.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		116.00000	133,000	19.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,310.00000	1,286,000	19.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	28.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,494.00000	8,453,000	28.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		1.00000	1,000	26.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,495.00000	6,454,000	26.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		3.00000	7,000	25.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,497.00000	4,460,000	25.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		31.00000	44,000	22.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,525.00000	2,497,000	22.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		230.00000	255,000	17.18	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		724.00000	708,000	17.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		665.00000	705,000	14.87	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		159.00000	158,000	14.87	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,524.00000	1,566,000	15.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		18.00000	19,000	15.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,509.00000	2,551,000	19.55	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	8.30	Put		3.00000	4,000	19.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,506.00000	3,548,000	23.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	1,000	23.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	28.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,794.00000	8,753,000	28.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		1.00000	1,000	27.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,795.00000	6,754,000	27.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		2.00000	5,000	25.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,796.00000	4,758,000	25.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		21.00000	33,000	23.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,815.00000	2,786,000	23.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		170.00000	191,000	18.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		964.00000	944,000	18.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		486.00000	522,000	15.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		280.00000	275,000	15.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,237.00000	1,280,000	14.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		31.00000	33,000	14.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,211.00000	2,253,000	18.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		5.00000	6,000	18.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,207.00000	3,248,000	22.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		1.00000	1,000	22.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	28.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,894.00000	8,853,000	28.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		1.00000	1,000	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,895.00000	6,854,000	27.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		2.00000	4,000	25.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,896.00000	4,857,000	25.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		19.00000	30,000	23.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,913.00000	2,883,000	23.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		154.00000	174,000	18.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,048.00000	1,027,000	18.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		435.00000	470,000	15.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		329.00000	323,000	15.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,143.00000	1,187,000	14.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		37.00000	40,000	14.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,112.00000	2,153,000	17.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		6.00000	6,000	17.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,107.00000	3,148,000	21.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		1.00000	1,000	21.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	28.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,544.00000	8,503,000	28.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		1.00000	1,000	26.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,545.00000	6,504,000	26.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		3.00000	6,000	25.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,547.00000	4,509,000	25.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		29.00000	42,000	22.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,573.00000	2,545,000	22.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		219.00000	243,000	17.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		763.00000	746,000	17.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		633.00000	671,000	14.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		177.00000	174,000	14.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,476.00000	1,518,000	15.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		20.00000	21,000	15.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,460.00000	2,501,000	19.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		4.00000	4,000	19.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,456.00000	3,498,000	23.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	1,000	23.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	28.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,594.00000	8,553,000	28.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		1.00000	1,000	26.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,595.00000	6,554,000	26.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		2.00000	6,000	25.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,596.00000	4,559,000	25.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		28.00000	40,000	22.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,622.00000	2,593,000	22.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		208.00000	232,000	17.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		802.00000	785,000	17.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		601.00000	639,000	15.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		195.00000	192,000	15.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,428.00000	1,470,000	15.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		22.00000	23,000	15.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,410.00000	2,451,000	19.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		4.00000	4,000	19.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,406.00000	3,448,000	22.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	1,000	22.97	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	19.55	Call		0.00000	0,000	28.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,744.00000	8,703,000	28.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		1.00000	1,000	27.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,745.00000	6,704,000	27.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		2.00000	5,000	25.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,746.00000	4,708,000	25.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		23.00000	35,000	23.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,767.00000	2,738,000	23.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		179.00000	201,000	17.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		923.00000	904,000	17.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		513.00000	550,000	15.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		257.00000	253,000	15.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,284.00000	1,327,000	15.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		28.00000	30,000	15.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,261.00000	2,302,000	18.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		5.00000	5,000	18.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,257.00000	3,298,000	22.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		1.00000	1,000	22.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	28.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,644.00000	8,603,000	28.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		1.00000	1,000	26.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,645.00000	6,604,000	26.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		2.00000	6,000	25.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,646.00000	4,609,000	25.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		26.00000	38,000	22.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,670.00000	2,641,000	22.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		198.00000	221,000	17.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		842.00000	824,000	17.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		571.00000	608,000	15.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		215.00000	211,000	15.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,380.00000	1,422,000	15.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		24.00000	25,000	15.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,360.00000	2,401,000	18.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		4.00000	4,000	18.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,357.00000	3,398,000	22.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		1.00000	1,000	22.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	28.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,694.00000	8,653,000	28.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		1.00000	1,000	26.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,695.00000	6,654,000	26.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		2.00000	5,000	25.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,696.00000	4,658,000	25.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		24.00000	36,000	23.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,718.00000	2,689,000	23.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		188.00000	210,000	17.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		882.00000	863,000	17.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		541.00000	578,000	15.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		235.00000	231,000	15.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,332.00000	1,374,000	15.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		26.00000	27,000	15.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,310.00000	2,352,000	18.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		4.00000	5,000	18.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,307.00000	3,348,000	22.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		1.00000	1,000	22.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,044.00000	9,003,000	28.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	1,000	27.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,044.00000	7,004,000	27.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		2.00000	4,000	25.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,046.00000	5,007,000	25.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		15.00000	26,000	23.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,059.00000	3,029,000	23.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		134.00000	152,000	18.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,178.00000	1,155,000	18.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		368.00000	399,000	15.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		412.00000	402,000	15.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,008.00000	1,049,000	14.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		52.00000	52,000	14.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,964.00000	2,005,000	17.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		8.00000	8,000	17.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,958.00000	2,999,000	21.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		2.00000	2,000	21.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	28.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,994.00000	8,953,000	28.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		1.00000	1,000	27.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,995.00000	6,954,000	27.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		2.00000	4,000	25.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,996.00000	4,957,000	25.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		16.00000	27,000	23.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,010.00000	2,980,000	23.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		140.00000	159,000	18.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,134.00000	1,112,000	18.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		388.00000	422,000	15.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		382.00000	375,000	15.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,050.00000	1,094,000	14.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		44.00000	47,000	14.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,013.00000	2,054,000	17.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		7.00000	7,000	17.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,007.00000	3,049,000	21.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		1.00000	2,000	21.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,094.00000	9,053,000	28.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	1,000	27.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,094.00000	7,054,000	27.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		2.00000	3,000	25.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,096.00000	5,056,000	25.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		14.00000	25,000	23.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,108.00000	3,078,000	23.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		350.00000	380,000	15.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		444.00000	433,000	15.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		966.00000	1,007,000	14.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		60.00000	60,000	14.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,915.00000	1,956,000	17.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		9.00000	9,000	17.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,908.00000	2,949,000	21.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		2.00000	2,000	21.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,144.00000	9,103,000	28.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	1,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,144.00000	7,104,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		2.00000	3,000	25.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,146.00000	5,106,000	25.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		13.00000	24,000	23.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,157.00000	3,127,000	23.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		122.00000	139,000	19.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,266.00000	1,242,000	19.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		332.00000	361,000	16.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		476.00000	464,000	16.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		925.00000	966,000	14.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		69.00000	69,000	14.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,865.00000	1,907,000	16.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		9.00000	10,000	16.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,858.00000	2,899,000	21.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		2.00000	2,000	21.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	28.97	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	19.75	Put		8,944.00000	8,903,000	28.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		1.00000	1,000	27.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,945.00000	6,904,000	27.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		2.00000	4,000	25.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,946.00000	4,907,000	25.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		17.00000	29,000	23.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,961.00000	2,932,000	23.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		147.00000	167,000	18.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,091.00000	1,070,000	18.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		411.00000	445,000	15.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		355.00000	348,000	15.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,097.00000	1,140,000	14.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		41.00000	43,000	14.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,063.00000	2,104,000	17.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		7.00000	7,000	17.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,057.00000	3,098,000	21.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		1.00000	1,000	21.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,194.00000	9,153,000	28.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	1,000	27.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,194.00000	7,154,000	27.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		2.00000	3,000	25.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,196.00000	5,156,000	25.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		12.00000	23,000	23.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,206.00000	3,176,000	23.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		315.00000	344,000	16.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		509.00000	497,000	16.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		885.00000	926,000	14.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		79.00000	79,000	14.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,816.00000	1,858,000	16.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		10.00000	11,000	16.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,808.00000	2,849,000	20.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		2.00000	2,000	20.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	28.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,344.00000	9,303,000	28.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	1,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,344.00000	7,304,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	3,000	25.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,345.00000	5,306,000	25.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		10.00000	20,000	23.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,354.00000	3,323,000	23.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		101.00000	117,000	19.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,445.00000	1,420,000	19.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		269.00000	296,000	16.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		613.00000	599,000	16.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		770.00000	810,000	14.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		114.00000	113,000	14.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,670.00000	1,711,000	16.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		14.00000	14,000	16.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,659.00000	2,700,000	20.19	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	14/06/2010	Foreign Exchange Future	8.15	Put		3.00000	3,000	20.19	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			11.02320	10.98140		16.17	220,464.00	20	500.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		329.00000	355,000	17.89	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,013.00000	997,000	17.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.19970	11.15640		16.63	0.00	0	155.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		15.00000	19,000	29.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,059.00000	9,019,000	29.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		37.00000	43,000	28.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,081.00000	7,043,000	28.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		74.00000	83,000	25.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,118.00000	5,083,000	25.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		152.00000	168,000	22.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,196.00000	3,168,000	22.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		371.00000	401,000	18.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,415.00000	1,401,000	18.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		641.00000	682,000	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		685.00000	682,000	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,172.00000	1,217,000	14.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		216.00000	217,000	14.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,004.00000	2,051,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		48.00000	51,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,973.00000	3,017,000	17.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		17.00000	17,000	17.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		401.00000	433,000	18.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,295.00000	1,283,000	18.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		15.00000	19,000	29.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,109.00000	9,069,000	29.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		36.00000	43,000	28.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,130.00000	7,093,000	28.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		73.00000	82,000	26.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,167.00000	5,132,000	26.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		149.00000	165,000	22.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,243.00000	3,215,000	22.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		362.00000	392,000	18.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,456.00000	1,442,000	18.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		623.00000	663,000	16.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		717.00000	713,000	16.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,138.00000	1,184,000	15.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		232.00000	234,000	15.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,959.00000	2,005,000	15.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		53.00000	55,000	15.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,924.00000	2,968,000	17.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		18.00000	18,000	17.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		10.00000	13,000	29.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,804.00000	9,763,000	29.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		28.00000	34,000	28.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,822.00000	7,784,000	28.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		58.00000	66,000	26.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,852.00000	5,816,000	26.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		116.00000	129,000	24.11	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	13/12/2010	Foreign Exchange Future	14.95	Put		3,910.00000	3,879,000	24.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		260.00000	284,000	20.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,054.00000	2,034,000	20.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		423.00000	455,000	18.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,217.00000	1,205,000	18.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		747.00000	790,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		541.00000	540,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,360.00000	1,408,000	15.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		154.00000	158,000	15.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,242.00000	2,289,000	15.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		36.00000	39,000	15.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		11.00000	14,000	29.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,705.00000	9,664,000	29.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		29.00000	35,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,723.00000	7,685,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		60.00000	68,000	26.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,754.00000	5,718,000	26.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		120.00000	133,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,814.00000	3,783,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		272.00000	296,000	20.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,966.00000	1,946,000	20.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		446.00000	479,000	18.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,140.00000	1,129,000	18.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		794.00000	838,000	16.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		488.00000	488,000	16.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,440.00000	1,488,000	15.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		134.00000	138,000	15.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,339.00000	2,385,000	16.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		33.00000	35,000	16.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		17.00000	21,000	29.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,861.00000	8,821,000	29.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		39.00000	47,000	28.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,883.00000	6,847,000	28.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		79.00000	89,000	25.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,923.00000	4,889,000	25.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		165.00000	182,000	22.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,009.00000	2,982,000	22.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		412.00000	444,000	18.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,256.00000	1,244,000	18.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		724.00000	767,000	16.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		568.00000	567,000	16.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,321.00000	1,369,000	15.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		165.00000	169,000	15.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,194.00000	2,241,000	15.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		38.00000	41,000	15.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,170.00000	3,214,000	18.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		14.00000	14,000	18.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		16.00000	20,000	29.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,960.00000	8,920,000	29.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		38.00000	45,000	28.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,982.00000	6,945,000	28.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		76.00000	86,000	25.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,020.00000	4,986,000	25.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		158.00000	175,000	22.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,102.00000	3,075,000	22.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		391.00000	422,000	18.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,335.00000	1,322,000	18.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		681.00000	723,000	16.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		625.00000	623,000	16.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,244.00000	1,292,000	15.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		188.00000	192,000	15.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,098.00000	2,146,000	15.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		42.00000	46,000	15.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,072.00000	3,116,000	18.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		16.00000	16,000	18.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		14.00000	17,000	29.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,258.00000	9,217,000	29.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		34.00000	41,000	28.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,278.00000	7,241,000	28.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		69.00000	78,000	26.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,313.00000	5,278,000	26.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		141.00000	156,000	23.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,385.00000	3,356,000	23.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		336.00000	364,000	19.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,580.00000	1,564,000	19.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		572.00000	610,000	17.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		816.00000	810,000	17.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,042.00000	1,088,000	15.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		286.00000	288,000	15.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,824.00000	1,871,000	15.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		68.00000	71,000	15.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,777.00000	2,821,000	17.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		21.00000	21,000	17.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		13.00000	16,000	29.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,407.00000	9,366,000	29.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		32.00000	39,000	28.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,426.00000	7,389,000	28.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		66.00000	75,000	26.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,460.00000	5,425,000	26.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		133.00000	148,000	23.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,527.00000	3,498,000	23.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		313.00000	339,000	19.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,707.00000	1,689,000	19.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		525.00000	562,000	17.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		919.00000	912,000	17.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		953.00000	998,000	15.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		347.00000	348,000	15.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,692.00000	1,739,000	15.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		86.00000	89,000	15.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,630.00000	2,675,000	16.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		24.00000	25,000	16.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		18.00000	23,000	29.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,712.00000	8,673,000	29.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		42.00000	49,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,736.00000	6,699,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		83.00000	94,000	25.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,777.00000	4,744,000	25.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		175.00000	193,000	22.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,869.00000	2,843,000	22.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,319.00000	3,363,000	19.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		13.00000	13,000	19.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		18.00000	22,000	29.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,762.00000	8,722,000	29.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		41.00000	48,000	27.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,785.00000	6,748,000	27.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		82.00000	92,000	25.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,826.00000	4,792,000	25.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		171.00000	189,000	22.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,915.00000	2,889,000	22.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		434.00000	467,000	18.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,178.00000	1,167,000	18.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		770.00000	814,000	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		514.00000	514,000	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,400.00000	1,448,000	15.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		144.00000	148,000	15.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,290.00000	2,337,000	16.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		34.00000	37,000	16.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,269.00000	3,313,000	18.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		13.00000	13,000	18.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		17.00000	22,000	29.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,811.00000	8,772,000	29.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		40.00000	47,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,834.00000	6,797,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		80.00000	91,000	25.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,874.00000	4,841,000	25.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		168.00000	185,000	22.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,962.00000	2,935,000	22.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,220.00000	3,264,000	18.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		14.00000	14,000	18.76	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			330.90500	330.49200			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			306.49000	306.14400			21,454,300.00	7	1,259.00
ALBI	On	05/08/2010	Index Future			306.67400	311.54200			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.75390	6.70340		16.59	0.00	0	14,836.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	51.69	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		8,097.00000	8,046,000	51.69	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	48.15	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		6,097.00000	6,046,000	48.15	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	43.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		4,097.00000	4,046,000	43.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	28.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		2,097.00000	2,046,000	28.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		906.00000	955,000	21.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		3.00000	1,000	21.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		1,903.00000	1,954,000	28.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	28.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		2,903.00000	2,954,000	36.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	36.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		3,903.00000	3,954,000	23.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	51.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,197.00000	8,146,000	51.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	48.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,197.00000	6,146,000	48.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	43.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,197.00000	4,146,000	43.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	29.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,197.00000	2,146,000	29.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		808.00000	857,000	20.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		5.00000	3,000	20.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,803.00000	1,854,000	27.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	27.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,803.00000	2,854,000	35.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	35.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,803.00000	3,854,000	24.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	24.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	51.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,247.00000	8,196,000	51.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	48.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,247.00000	6,196,000	48.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	43.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,247.00000	4,196,000	43.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	29.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,247.00000	2,196,000	29.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		759.00000	808,000	20.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		6.00000	4,000	20.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,753.00000	1,804,000	27.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	27.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,753.00000	2,804,000	34.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	34.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,753.00000	3,804,000	25.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	25.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	51.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,147.00000	8,096,000	51.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	48.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,147.00000	6,096,000	48.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	43.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		4,147.00000	4,096,000	43.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	29.28	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		2,147.00000	2,096,000	29.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		857.00000	906,000	21.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		4.00000	2,000	21.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		1,853.00000	1,904,000	27.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	27.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		2,853.00000	2,904,000	35.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	35.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		3,853.00000	3,904,000	24.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	24.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	51.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		8,047.00000	7,996,000	51.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	48.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		6,047.00000	5,996,000	48.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	42.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		4,047.00000	3,996,000	42.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	28.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		2,047.00000	1,996,000	28.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		955.00000	1,005,000	21.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		2.00000	1,000	21.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		1,953.00000	2,004,000	28.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	28.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		2,953.00000	3,004,000	36.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	36.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		3,953.00000	4,004,000	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.77	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	51.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,747.00000	7,696,000	51.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,747.00000	5,696,000	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	40.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,747.00000	3,696,000	40.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		1.00000	1,000	26.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,748.00000	1,697,000	26.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,254.00000	1,304,000	23.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		1.00000	0,000	23.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,253.00000	2,304,000	30.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	30.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,253.00000	3,304,000	32.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	32.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,253.00000	4,304,000	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	51.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,947.00000	7,896,000	51.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	47.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,947.00000	5,896,000	47.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	42.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,947.00000	3,896,000	42.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	27.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,947.00000	1,896,000	27.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,054.00000	1,105,000	22.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		1.00000	1,000	22.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,053.00000	2,104,000	29.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	29.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,053.00000	3,104,000	35.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	35.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,053.00000	4,104,000	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	51.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,997.00000	7,946,000	51.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	47.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,997.00000	5,946,000	47.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	42.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,997.00000	3,946,000	42.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	28.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,997.00000	1,946,000	28.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,005.00000	1,055,000	22.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		2.00000	1,000	22.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,003.00000	2,054,000	28.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	28.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,003.00000	3,054,000	35.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	35.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,003.00000	4,054,000	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	51.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,897.00000	7,846,000	51.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	47.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,897.00000	5,846,000	47.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	41.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,897.00000	3,846,000	41.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	27.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,897.00000	1,846,000	27.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,104.00000	1,154,000	22.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		1.00000	0,000	22.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,103.00000	2,154,000	29.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	29.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,103.00000	3,154,000	34.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	34.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,103.00000	4,154,000	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	51.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,847.00000	7,796,000	51.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	47.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,847.00000	5,796,000	47.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	41.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,847.00000	3,796,000	41.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		1.00000	1,000	27.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,848.00000	1,797,000	27.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,154.00000	1,204,000	23.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		1.00000	0,000	23.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,153.00000	2,204,000	30.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	30.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,153.00000	3,204,000	33.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	33.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,153.00000	4,204,000	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	51.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,797.00000	7,746,000	51.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	47.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,797.00000	5,746,000	47.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	41.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,797.00000	3,746,000	41.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		1.00000	1,000	27.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,798.00000	1,747,000	27.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,204.00000	1,254,000	23.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		1.00000	0,000	23.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,203.00000	2,254,000	30.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	30.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,203.00000	3,254,000	33.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	33.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,203.00000	4,254,000	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	51.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,697.00000	7,646,000	51.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	47.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,697.00000	5,646,000	47.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	40.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,697.00000	3,646,000	40.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		1.00000	1,000	26.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,698.00000	1,647,000	26.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,304.00000	1,354,000	24.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		1.00000	0,000	24.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,303.00000	2,354,000	31.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	31.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,303.00000	3,354,000	31.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	31.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,303.00000	4,354,000	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		615.00000	662,000	19.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		12.00000	8,000	19.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		710.00000	759,000	20.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		7.00000	5,000	20.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		662.00000	710,000	20.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		9.00000	6,000	20.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		64.00000	72,000	17.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		311.00000	268,000	17.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		89.00000	101,000	17.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		236.00000	197,000	17.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		123.00000	140,000	16.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		170.00000	136,000	16.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		236.00000	269,000	17.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		83.00000	65,000	17.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		310.00000	347,000	18.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		57.00000	43,000	18.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		390.00000	432,000	18.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		37.00000	28,000	18.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		477.00000	521,000	19.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		24.00000	17,000	19.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		568.00000	615,000	19.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		15.00000	11,000	19.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		522.00000	568,000	19.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		19.00000	14,000	19.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		39.00000	43,000	18.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		436.00000	389,000	18.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		54.00000	61,000	18.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		351.00000	307,000	18.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		76.00000	86,000	17.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		273.00000	232,000	17.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		105.00000	119,000	16.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		202.00000	165,000	16.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		144.00000	169,000	16.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		141.00000	115,000	16.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		203.00000	233,000	17.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		100.00000	79,000	17.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		272.00000	307,000	17.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		69.00000	53,000	17.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		349.00000	389,000	18.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		46.00000	35,000	18.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		433.00000	476,000	18.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		30.00000	22,000	18.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		172.00000	200,000	17.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		119.00000	96,000	17.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	51.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,397.00000	8,346,000	51.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	48.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,397.00000	6,346,000	48.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	43.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,397.00000	4,346,000	43.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	31.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,397.00000	2,346,000	31.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,603.00000	1,654,000	26.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	26.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,603.00000	2,654,000	33.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	33.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,603.00000	3,654,000	27.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	27.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	51.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,347.00000	8,296,000	51.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	48.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,347.00000	6,296,000	48.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	43.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,347.00000	4,296,000	43.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	30.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,347.00000	2,296,000	30.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		46.00000	51,000	18.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		393.00000	347,000	18.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,653.00000	1,704,000	26.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	26.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,653.00000	2,704,000	34.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	34.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,653.00000	3,704,000	26.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	26.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	51.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,297.00000	8,246,000	51.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	48.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,297.00000	6,246,000	48.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	43.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,297.00000	4,246,000	43.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	30.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,297.00000	2,246,000	30.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,703.00000	1,754,000	26.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	26.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,703.00000	2,754,000	34.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	34.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,703.00000	3,754,000	26.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	26.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	51.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,447.00000	8,396,000	51.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	48.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,447.00000	6,396,000	48.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	43.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,447.00000	4,396,000	43.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	31.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,447.00000	2,396,000	31.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		33.00000	36,000	18.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		480.00000	432,000	18.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,553.00000	1,604,000	25.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	25.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,553.00000	2,604,000	33.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	33.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,553.00000	3,604,000	28.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	28.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	51.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,547.00000	8,496,000	51.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	48.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,547.00000	6,496,000	48.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	44.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,547.00000	4,496,000	44.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	32.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,547.00000	2,496,000	32.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		23.00000	25,000	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		570.00000	521,000	19.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,454.00000	1,504,000	25.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	25.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,453.00000	2,504,000	32.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	32.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,453.00000	3,504,000	29.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	29.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.80450	6.75420		16.82	0.00	0	426.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	37.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,846.00000	7,796,000	37.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	32.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,846.00000	5,796,000	32.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		1.00000	1,000	27.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,847.00000	3,797,000	27.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		26.00000	26,000	24.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,872.00000	1,822,000	24.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		349.00000	377,000	16.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		195.00000	173,000	16.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,163.00000	1,212,000	17.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		9.00000	8,000	17.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,155.00000	2,205,000	24.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	1,000	24.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,154.00000	3,205,000	26.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	1,000	26.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,154.00000	4,205,000	22.52	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	1,000	22.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,796.00000	7,746,000	37.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	32.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,796.00000	5,746,000	32.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		2.00000	2,000	27.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,798.00000	3,748,000	27.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		27.00000	27,000	24.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,823.00000	1,773,000	24.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		378.00000	408,000	16.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		174.00000	154,000	16.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,212.00000	1,261,000	18.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		8.00000	7,000	18.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,205.00000	2,255,000	24.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	1,000	24.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,204.00000	3,255,000	26.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	1,000	26.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,204.00000	4,255,000	22.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	1,000	22.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	37.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,746.00000	7,696,000	37.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	32.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,746.00000	5,696,000	32.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		2.00000	2,000	27.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,748.00000	3,698,000	27.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		28.00000	29,000	24.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,774.00000	1,725,000	24.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		408.00000	440,000	16.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		154.00000	136,000	16.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,261.00000	1,311,000	18.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		7.00000	7,000	18.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,255.00000	2,305,000	24.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	24.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,254.00000	3,305,000	26.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	1,000	26.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,254.00000	4,305,000	22.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	1,000	22.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		296.00000	321,000	16.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		242.00000	217,000	16.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	38.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		8,096.00000	8,046,000	38.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	32.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		6,096.00000	6,046,000	32.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		1.00000	1,000	28.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		4,097.00000	4,047,000	28.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		19.00000	20,000	25.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,115.00000	2,066,000	25.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		234.00000	251,000	17.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		330.00000	297,000	17.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		922.00000	969,000	16.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		18.00000	15,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		1,906.00000	1,956,000	23.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		2.00000	2,000	23.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		2,904.00000	2,955,000	27.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	27.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		3,904.00000	3,955,000	22.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	1,000	22.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	37.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		7,996.00000	7,946,000	37.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	32.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		5,996.00000	5,946,000	32.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		1.00000	1,000	28.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		3,997.00000	3,947,000	28.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		22.00000	23,000	25.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		2,018.00000	1,969,000	25.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		272.00000	295,000	16.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		268.00000	241,000	16.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		1,016.00000	1,065,000	16.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		12.00000	11,000	16.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		2,006.00000	2,056,000	23.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		2.00000	2,000	23.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		3,004.00000	3,055,000	27.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	1,000	27.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		4,004.00000	4,055,000	22.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	1,000	22.52	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	38.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,146.00000	8,096,000	38.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	33.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,146.00000	6,096,000	33.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		1.00000	1,000	28.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,147.00000	4,097,000	28.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		18.00000	19,000	25.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,164.00000	2,115,000	25.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		217.00000	232,000	17.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		363.00000	328,000	17.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		877.00000	923,000	16.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		23.00000	19,000	16.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,856.00000	1,906,000	22.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		2.00000	2,000	22.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,854.00000	2,905,000	27.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	1,000	27.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,854.00000	3,905,000	23.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	1,000	23.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	38.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		8,046.00000	7,996,000	38.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	32.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		6,046.00000	5,996,000	32.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		1.00000	1,000	28.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		4,047.00000	3,997,000	28.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		21.00000	22,000	25.86	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		2,067.00000	2,018,000	25.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		252.00000	270,000	16.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		298.00000	266,000	16.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		969.00000	1,016,000	16.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		15.00000	12,000	16.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		1,956.00000	2,006,000	23.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		2.00000	2,000	23.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		2,954.00000	3,005,000	28.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	1,000	28.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		3,954.00000	4,005,000	22.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	1,000	22.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	37.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,896.00000	7,846,000	37.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	32.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,896.00000	5,846,000	32.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		1.00000	1,000	28.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,897.00000	3,847,000	28.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		24.00000	25,000	25.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,920.00000	1,871,000	25.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		322.00000	348,000	16.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		218.00000	194,000	16.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,114.00000	1,163,000	17.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		10.00000	9,000	17.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,105.00000	2,155,000	24.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		1.00000	1,000	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
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,104.00000	3,155,000	27.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	1,000	27.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,104.00000	4,155,000	22.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	1,000	22.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	38.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,396.00000	8,346,000	38.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	33.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,396.00000	6,346,000	33.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		1.00000	1,000	28.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,397.00000	4,347,000	28.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		12.00000	13,000	26.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,408.00000	2,359,000	26.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		149.00000	159,000	18.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		545.00000	505,000	18.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		661.00000	702,000	16.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		57.00000	48,000	16.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,608.00000	1,657,000	20.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		4.00000	3,000	20.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,604.00000	2,655,000	26.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	1,000	26.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,604.00000	3,655,000	24.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	1,000	24.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	38.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,346.00000	8,296,000	38.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	33.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,346.00000	6,296,000	33.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		1.00000	1,000	28.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,347.00000	4,297,000	28.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Call		13.00000	14,000	26.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Put		2,359.00000	2,310,000	26.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Call		160.00000	171,000	18.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Put		506.00000	467,000	18.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Call		702.00000	744,000	16.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Put		48.00000	40,000	16.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Call		1,657.00000	1,707,000	21.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Put		3.00000	3,000	21.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Call		2,654.00000	2,705,000	26.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	26.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Call		3,654.00000	3,705,000	24.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Put		0.00000	1,000	24.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	38.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Put		8,246.00000	8,196,000	38.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	33.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Put		6,246.00000	6,196,000	33.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Call		1.00000	1,000	28.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Put		4,247.00000	4,197,000	28.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		15.00000	16,000	26.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Put		2,261.00000	2,212,000	26.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Call		186.00000	199,000	17.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		432.00000	395,000	17.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		787.00000	832,000	16.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		33.00000	28,000	16.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		1,757.00000	1,807,000	22.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		3.00000	3,000	22.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,754.00000	2,805,000	27.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	27.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,754.00000	3,805,000	23.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	1,000	23.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	38.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,196.00000	8,146,000	38.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	33.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,196.00000	6,146,000	33.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		1.00000	1,000	28.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,197.00000	4,147,000	28.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		16.00000	17,000	26.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,212.00000	2,163,000	26.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		201.00000	215,000	17.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		397.00000	361,000	17.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		832.00000	877,000	16.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		28.00000	23,000	16.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,806.00000	1,856,000	22.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		2.00000	2,000	22.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,804.00000	2,855,000	27.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	27.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,804.00000	3,855,000	23.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	1,000	23.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	38.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,446.00000	8,396,000	38.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	33.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,446.00000	6,396,000	33.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		1.00000	1,000	29.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,447.00000	4,397,000	29.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		11.00000	12,000	26.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,457.00000	2,408,000	26.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		138.00000	148,000	18.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		584.00000	544,000	18.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		621.00000	661,000	16.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		67.00000	57,000	16.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,558.00000	1,608,000	20.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		4.00000	4,000	20.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,554.00000	2,605,000	26.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	26.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,554.00000	3,605,000	24.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	1,000	24.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	38.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,296.00000	8,246,000	38.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	33.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,296.00000	6,246,000	33.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	28.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,297.00000	4,247,000	28.75	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		14.00000	15,000	26.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,310.00000	2,261,000	26.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		173.00000	185,000	17.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		469.00000	431,000	17.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		744.00000	788,000	16.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		40.00000	34,000	16.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,707.00000	1,757,000	21.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		3.00000	3,000	21.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,704.00000	2,755,000	26.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	1,000	26.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,704.00000	3,755,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	1,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	38.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,496.00000	8,446,000	38.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	33.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,496.00000	6,446,000	33.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		1.00000	1,000	29.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,497.00000	4,447,000	29.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		10.00000	11,000	26.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,506.00000	2,457,000	26.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		129.00000	137,000	18.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		625.00000	583,000	18.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		582.00000	621,000	16.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		78.00000	67,000	16.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Call		1,508.00000	1,558,000	20.23	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	20.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,504.00000	2,555,000	26.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	26.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,504.00000	3,555,000	25.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	1,000	25.04	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.85080	6.79970		17.11	1,370,160.00	200	470.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		320.00000	339,000	17.32	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		427.00000	395,000	17.32	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			134.14300	133.97800			0.00	0	2.00
GOVI On	06/05/2010	GOVI			308.01500	307.66900		6.80	0.00	0	324.00
GOVI On	06/05/2010	GOVI	309.80	Call		31,816.00000	32,622,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		53,126.00000	50,472,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			313.67400	313.32200		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		47,321.00000	48,432,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		70,101.00000	67,692,000	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			363.70000	363.88500			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			7.12500	7.13000			0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.06400	7.05000			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			6.93300	6.92000			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.90400	6.91000			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.88100	6.89000			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.88100	6.89000			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.92600	6.93000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.05200	7.08000			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.26800	7.34000			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.63800	7.69000			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.04700	8.11000			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			8.26400	8.32000			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		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00

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		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JROD	On	26/02/2010	Rodi			6.98400	7.00200			0.00	0	0.00
JROD	On	31/03/2010	Rodi			7.18400	7.20000			0.00	0	0.00
OTH1	On	06/05/2010	Index Future			297.87900	297.53500			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			7.55100	7.55600			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		72.00000	65,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		0.00000	0,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		8.00000	1,000		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		136.00000	130,000		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			8.44500	8.45700		4.50	0.00	0	7,091.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,205.00000	1,218,000	4.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		999.00000	955,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.51400	8.52700		4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,171.00000	2,195,000	4.59	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,157.00000	1,121,000	4.59	0.00	0	0.00
R157	On	04/11/2010	Bond Future			8.55900	8.57200		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		1,937.00000	1,953,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		2,252.00000	2,211,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,041.00000	2,058,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		2,137.00000	2,097,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		1,836.00000	1,851,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		2,370.00000	2,328,000	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			9.15800	9.16900		10.00	0.00	0	19,109.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,578.00000	1,582,000	9.90	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		3,141.00000	3,045,000	9.90	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.20700	9.21900		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,524.00000	3,553,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		3,245.00000	3,165,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,633.00000	1,643,000	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		5,993.00000	5,894,000	10.51	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,270.00000	6,323,000	11.23	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		1,626.00000	1,570,000	11.23	0.00	0	1,300.00
R186	On	04/11/2010	Bond Future			9.24200	9.25300		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,318.00000	4,345,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		4,345.00000	4,274,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,535.00000	4,564,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		4,117.00000	4,047,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,107.00000	4,132,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		4,582.00000	4,508,000	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			8.51400	8.52500		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		831.00000	837,000	4.25	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		925.00000	890,000	4.25	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.58200	8.59400		4.50	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,173.00000	2,192,000	4.68	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		729.00000	705,000	4.68	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.61800	8.63200		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,218.00000	1,232,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		1,670.00000	1,636,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,295.00000	1,310,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		1,575.00000	1,543,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,143.00000	1,157,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1,767.00000	1,733,000	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			9.06100	9.07200		6.50	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,074.00000	1,079,000	6.50	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		1,445.00000	1,393,000	6.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.13000	9.14200		6.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,186.00000	2,204,000	6.89	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		1,649.00000	1,607,000	6.89	0.00	0	0.00
R203	On	04/11/2010	Bond Future			9.18200	9.19500		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		2,459.00000	2,479,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		2,193.00000	2,150,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		2,583.00000	2,605,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		2,075.00000	2,034,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,338.00000	2,358,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		2,314.00000	2,271,000	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			9.08500	9.09600		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,137.00000	1,142,000	7.25	228,400.00	200	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		1,680.00000	1,623,000	7.25	324,600.00	200	200.00
R204	On	06/05/2010	Bond Future	9.50	Call		0.00000	2,849,000	7.56	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Put		0.00000	545,000	7.56	109,000.00	200	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		0.00000	3,666,000	7.10	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		0.00000	289,000	7.10	57,800.00	200	200.00
R204	On	05/08/2010	Bond Future			9.15100	9.16200		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,323.00000	2,339,000	7.84	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	05/08/2010	Bond Future	9.25	Put		1,840.00000	1,796,000	7.84	0.00	0	0.00
R204	On	04/11/2010	Bond Future			9.19600	9.20800		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		2,763.00000	2,783,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		2,537.00000	2,493,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		2,899.00000	2,920,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		2,405.00000	2,362,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		2,631.00000	2,649,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		2,674.00000	2,627,000	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			8.58600	8.59800		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,000.00000	1,010,000	3.82	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		540.00000	514,000	3.82	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.67800	8.69100		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,553.00000	1,569,000	3.90	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		678.00000	657,000	3.90	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.72700	8.74000		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,070.00000	1,078,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1,714.00000	1,687,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,127.00000	1,136,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		1,636.00000	1,610,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,015.00000	1,022,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1,794.00000	1,766,000	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			9.23500	9.24700		8.25	0.00	0	737.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	06/05/2010	Bond Future	9.25	Call		1,475.00000	1,486,000	8.25	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		1,458.00000	1,399,000	8.25	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.30200	9.31400		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		2,692.00000	2,715,000	8.69	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		1,647.00000	1,602,000	8.69	0.00	0	0.00
R207	On	04/11/2010	Bond Future			9.34700	9.35900		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		2,488.00000	2,505,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		3,097.00000	3,047,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		2,617.00000	2,635,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		2,946.00000	2,897,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,364.00000	2,380,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		3,254.00000	3,203,000	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			9.21600	9.22800		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,562.00000	1,575,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		1,430.00000	1,371,000	9.00	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.27400	9.28600		9.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		2,934.00000	2,959,000	9.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		1,683.00000	1,637,000	9.45	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.31700	9.32900		9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		2,668.00000	2,687,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		3,129.00000	3,078,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		2,804.00000	2,824,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		2,973.00000	2,923,000	10.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.20	Call		2,537.00000	2,554,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		3,291.00000	3,239,000	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			8.99100	9.00100		13.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		517.00000	510,000	12.65	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,550.00000	4,466,000	12.65	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.02400	9.03500		13.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,852.00000	1,863,000	13.31	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		4,087.00000	4,013,000	13.31	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.04700	9.05800		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,559.00000	3,581,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		4,003.00000	3,941,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,737.00000	3,760,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		3,798.00000	3,737,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		3,387.00000	3,407,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		4,217.00000	4,153,000	15.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			304.23300	303.89100			0.00	0	100.00
Total for Derivatives :										289,330,590.70	34,809	885,252.00

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.53000	7.53500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	15/09/2015	Spot Bond			8.36000	8.36500			0.00	0	1,000,000.00
R186	On	21/12/2026	Spot Bond			9.10500	9.11500			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.43000	8.43500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.98000	8.99000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.01000	9.02500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.48000	8.49000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.16000	9.17000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.14500	9.15500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.95500	8.96500			0.00	0	0.00
Total for j-Bonds :										0.00	0	1,000,000.00
Grand Total:										289,330,590.70	34,809	1,885,252.00