



Daily MTM Report

Daily summary for: 02/02/2010

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			7.53660	7.62030		17.13	37,441,828.80	4,968	270,814.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	46.52	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,880.00000	8,963,000	46.52	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	44.84	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,880.00000	6,963,000	44.84	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	46.52	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,630.00000	8,713,000	46.52	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	44.44	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,630.00000	6,713,000	44.44	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		30.00000	21,000	19.94	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		660.00000	734,000	19.94	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		423.00000	356,000	17.86	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		53.00000	69,000	17.86	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,371.00000	1,287,000	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		1.00000	0,000	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,370.00000	2,287,000	23.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,370.00000	3,287,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,380.00000	8,463,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		639.00000	562,000	18.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		19.00000	25,000	18.47	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,620.00000	1,537,000	22.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	22.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,620.00000	2,537,000	22.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	22.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,620.00000	3,537,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,430.00000	8,513,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	44.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,430.00000	6,513,000	44.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,570.00000	3,487,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,530.00000	8,613,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	37.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,530.00000	4,613,000	37.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		506.00000	434,000	18.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		36.00000	47,000	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	6.15	Call		1,471.00000	1,387,000	21.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		1.00000	0,000	21.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,470.00000	3,387,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,830.00000	8,913,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	44.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,830.00000	6,913,000	44.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,030.00000	9,113,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	45.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,030.00000	7,113,000	45.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		9.00000	6,000	21.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,039.00000	1,119,000	21.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,970.00000	1,887,000	24.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	24.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,970.00000	2,887,000	20.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	20.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,980.00000	9,063,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	45.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,980.00000	7,063,000	45.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,930.00000	9,013,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	44.92	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	14.55	Put		6,930.00000	7,013,000	44.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,730.00000	8,813,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	44.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,730.00000	6,813,000	44.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,780.00000	8,863,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	44.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,780.00000	6,863,000	44.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,680.00000	8,763,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	44.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,680.00000	6,763,000	44.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,321.00000	1,237,000	20.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		1.00000	0,000	20.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,320.00000	2,237,000	23.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	23.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,320.00000	3,237,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,580.00000	8,663,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	44.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,580.00000	6,663,000	44.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,480.00000	8,563,000	46.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	44.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,480.00000	6,563,000	44.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	39.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,980.00000	5,063,000	39.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,520.00000	3,437,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		35.00000	25,000	19.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		615.00000	688,000	19.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		464.00000	394,000	17.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		44.00000	57,000	17.98	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,421.00000	1,337,000	21.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		1.00000	0,000	21.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,420.00000	2,337,000	23.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	23.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,420.00000	3,337,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		22.00000	16,000	20.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		752.00000	829,000	20.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		346.00000	284,000	17.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		76.00000	97,000	17.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,271.00000	1,188,000	20.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		1.00000	1,000	20.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,270.00000	2,187,000	24.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	24.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,270.00000	3,187,000	20.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,023.00000	940,000	19.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		3.00000	3,000	19.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,020.00000	1,937,000	24.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	24.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,020.00000	2,937,000	20.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	20.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		276.00000	221,000	17.37	0.00	0	125.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		106.00000	134,000	17.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,172.00000	1,088,000	20.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		2.00000	1,000	20.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,170.00000	2,087,000	24.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	24.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,170.00000	3,087,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		19.00000	13,000	20.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		799.00000	876,000	20.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		310.00000	251,000	17.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		90.00000	114,000	17.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,220.00000	2,137,000	24.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	24.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,220.00000	3,137,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,122.00000	1,039,000	19.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		2.00000	2,000	19.83	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	5.50	Call		2,120.00000	2,037,000	24.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	24.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,120.00000	3,037,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	41.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,430.00000	5,513,000	41.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,072.00000	989,000	19.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		2.00000	2,000	19.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,070.00000	1,987,000	25.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	25.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,070.00000	2,987,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	38.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,580.00000	4,663,000	38.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		8.00000	5,000	21.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,088.00000	1,168,000	21.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		144.00000	111,000	17.73	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		224.00000	274,000	17.73	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		925.00000	843,000	19.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		5.00000	6,000	19.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,920.00000	1,837,000	24.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	24.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,920.00000	2,837,000	20.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	20.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		126.00000	96,000	17.93	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		256.00000	309,000	17.93	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		876.00000	794,000	19.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		6.00000	7,000	19.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,870.00000	1,787,000	23.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	23.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,870.00000	2,787,000	21.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	21.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3.00000	2,000	23.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,433.00000	1,515,000	23.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		594.00000	518,000	18.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		24.00000	31,000	18.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,570.00000	1,487,000	22.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	22.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,570.00000	2,487,000	22.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	22.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		96.00000	72,000	18.33	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		326.00000	385,000	18.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		780.00000	699,000	18.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		10.00000	12,000	18.83	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,770.00000	1,687,000	23.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	23.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,770.00000	2,687,000	21.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	21.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		4.00000	3,000	22.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,284.00000	1,366,000	22.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		732.00000	653,000	18.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		12.00000	16,000	18.71	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,720.00000	1,637,000	23.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	23.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		686.00000	607,000	18.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		16.00000	20,000	18.59	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,670.00000	1,587,000	22.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	22.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,670.00000	2,587,000	22.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	22.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	41.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,480.00000	5,563,000	41.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	37.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,480.00000	4,563,000	37.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		550.00000	475,000	18.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		30.00000	38,000	18.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,521.00000	1,437,000	22.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		1.00000	0,000	22.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,520.00000	2,437,000	22.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	22.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	37.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,380.00000	4,463,000	37.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		384.00000	319,000	17.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		64.00000	82,000	17.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	46.28	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	15/03/2010	Foreign Exchange Future	15.40	Put		7,780.00000	7,863,000	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,221.00000	1,138,000	20.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		1.00000	1,000	20.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,720.00000	2,637,000	21.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	21.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,220.00000	4,137,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,030.00000	8,113,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	39.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,030.00000	5,113,000	39.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		974.00000	891,000	19.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		4.00000	4,000	19.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,470.00000	2,387,000	23.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	23.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,970.00000	3,887,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		244.00000	192,000	17.25	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		124.00000	155,000	17.25	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2.00000	1,000	23.55	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,532.00000	1,614,000	23.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	38.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,630.00000	4,713,000	38.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		214.00000	166,000	17.13	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		144.00000	179,000	17.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		186.00000	145,000	17.33	0.00	0	238.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		166.00000	208,000	17.33	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1.00000	1,000	25.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,931.00000	2,014,000	25.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1.00000	1,000	24.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,831.00000	1,914,000	24.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		164.00000	127,000	17.53	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		194.00000	240,000	17.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		83.00000	62,000	18.53	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		363.00000	425,000	18.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	39.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,830.00000	4,913,000	39.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		54.00000	39,000	19.13	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		484.00000	552,000	19.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	40.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,080.00000	5,163,000	40.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		26.00000	18,000	20.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		706.00000	781,000	20.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	38.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,730.00000	4,813,000	38.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1.00000	0,000	25.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,031.00000	2,113,000	25.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		72.00000	53,000	18.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		402.00000	466,000	18.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	38.89	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	12.40	Put		4,780.00000	4,863,000	38.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		62.00000	46,000	18.93	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		442.00000	509,000	18.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		40.00000	29,000	19.54	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		570.00000	642,000	19.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	39.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,880.00000	4,963,000	39.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	28.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,480.00000	2,563,000	28.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	27.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,380.00000	2,463,000	27.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	26.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,280.00000	2,363,000	26.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		47.00000	34,000	19.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		527.00000	597,000	19.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	40.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,280.00000	5,363,000	40.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	28.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,580.00000	2,663,000	28.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		14.00000	10,000	20.94	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		894.00000	973,000	20.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	40.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,230.00000	5,313,000	40.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		16.00000	12,000	20.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		846.00000	925,000	20.74	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	12.95	Call		0.00000	0,000	41.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,330.00000	5,413,000	41.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		12.00000	9,000	21.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		942.00000	1,022,000	21.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	41.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,380.00000	5,463,000	41.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	29.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,780.00000	2,863,000	29.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	29.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,680.00000	2,763,000	29.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		10.00000	7,000	21.34	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		990.00000	1,070,000	21.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	41.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,530.00000	5,613,000	41.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		7.00000	5,000	21.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,137.00000	1,218,000	21.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	43.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,030.00000	6,113,000	43.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3.00000	2,000	22.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,383.00000	1,465,000	22.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	42.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,630.00000	5,713,000	42.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	30.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,930.00000	3,013,000	30.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		5.00000	3,000	22.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,235.00000	1,316,000	22.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	43.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,980.00000	6,063,000	43.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	42.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,730.00000	5,813,000	42.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	30.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,030.00000	3,113,000	30.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		4.00000	3,000	22.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,334.00000	1,416,000	22.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	41.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,580.00000	5,663,000	41.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	30.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,880.00000	2,963,000	30.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		6.00000	4,000	22.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,186.00000	1,267,000	22.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	43.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,880.00000	5,963,000	43.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1.00000	1,000	24.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,681.00000	1,764,000	24.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1.00000	1,000	24.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,781.00000	1,864,000	24.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	43.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,180.00000	6,263,000	43.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1.00000	0,000	25.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,981.00000	2,063,000	25.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	44.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,380.00000	6,463,000	44.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	36.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,280.00000	4,363,000	36.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	26.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,180.00000	2,263,000	26.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	44.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,530.00000	6,613,000	44.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	37.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,430.00000	4,513,000	37.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	37.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,330.00000	4,413,000	37.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	43.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,280.00000	6,363,000	43.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	36.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,180.00000	4,263,000	36.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	36.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,080.00000	4,163,000	36.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1.00000	0,000	25.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,081.00000	2,163,000	25.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	43.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,330.00000	6,413,000	43.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	36.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,230.00000	4,313,000	36.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	36.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,130.00000	4,213,000	36.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	36.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,030.00000	4,113,000	36.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	35.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,930.00000	4,013,000	35.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	42.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,680.00000	5,763,000	42.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,980.00000	3,063,000	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2.00000	2,000	23.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,482.00000	1,565,000	23.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	42.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,780.00000	5,863,000	42.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	32.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,280.00000	3,363,000	32.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,180.00000	3,263,000	31.69	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		3,080.00000	3,163,000	31.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2.00000	1,000	23.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,582.00000	1,664,000	23.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	42.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,830.00000	5,913,000	42.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	31.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,130.00000	3,213,000	31.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2.00000	1,000	23.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,632.00000	1,714,000	23.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	43.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,930.00000	6,013,000	43.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	35.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,830.00000	3,913,000	35.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	34.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,730.00000	3,813,000	34.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,630.00000	3,713,000	34.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	33.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,530.00000	3,613,000	33.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	33.00	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,430.00000	3,513,000	33.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	32.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,330.00000	3,413,000	32.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	31.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,230.00000	3,313,000	31.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1.00000	1,000	24.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,731.00000	1,814,000	24.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	43.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,080.00000	6,163,000	43.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	35.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,980.00000	4,063,000	35.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	35.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,880.00000	3,963,000	35.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	34.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,780.00000	3,863,000	34.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	34.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,680.00000	3,763,000	34.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	33.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,580.00000	3,663,000	33.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	33.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,480.00000	3,563,000	33.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1.00000	1,000	24.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,881.00000	1,964,000	24.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	39.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,930.00000	5,013,000	39.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	29.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,830.00000	2,913,000	29.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	29.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,730.00000	2,813,000	29.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	28.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,630.00000	2,713,000	28.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	28.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,530.00000	2,613,000	28.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	27.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,430.00000	2,513,000	27.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	27.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,330.00000	2,413,000	27.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	26.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,130.00000	2,213,000	26.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	38.51	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,680.00000	4,763,000	38.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	26.72	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,230.00000	2,313,000	26.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	35.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,820.00000	3,903,000	35.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	32.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,380.00000	3,463,000	32.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,980.00000	8,063,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,020.00000	3,937,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,930.00000	8,013,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,070.00000	3,987,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,080.00000	8,163,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,920.00000	3,837,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,180.00000	8,263,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		110.00000	83,000	18.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		290.00000	346,000	18.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		828.00000	747,000	18.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		8.00000	10,000	18.95	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,820.00000	1,737,000	23.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	23.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,820.00000	2,737,000	21.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	21.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,820.00000	3,737,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,230.00000	8,313,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	43.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,230.00000	6,313,000	43.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,770.00000	3,687,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,280.00000	8,363,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,720.00000	3,637,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	46.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,830.00000	7,913,000	46.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,170.00000	4,087,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	46.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,880.00000	7,963,000	46.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,120.00000	4,037,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,130.00000	8,213,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	43.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,130.00000	6,213,000	43.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,870.00000	3,787,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,330.00000	8,413,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,670.00000	3,587,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	20.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.66620	7.75250		18.08	858,614.40	112	39,484.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		155.00000	139,000	21.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		803.00000	873,000	21.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,398.00000	8,484,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	31.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,398.00000	6,484,000	31.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,603.00000	3,516,000	28.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	28.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,448.00000	8,534,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	31.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,448.00000	6,534,000	31.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,553.00000	3,466,000	28.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	28.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,548.00000	8,634,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,848.00000	8,934,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,048.00000	9,134,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	32.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,048.00000	7,134,000	32.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		12.00000	11,000	27.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,060.00000	3,145,000	27.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,998.00000	9,084,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	32.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,998.00000	7,084,000	32.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		13.00000	12,000	27.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,011.00000	3,096,000	27.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,006.00000	1,920,000	21.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		4.00000	4,000	21.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,003.00000	2,917,000	27.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	1,000	27.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,948.00000	9,034,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	32.26	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	14/06/2010	Foreign Exchange Future	14.70	Put		6,948.00000	7,034,000	32.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,748.00000	8,834,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,798.00000	8,884,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,698.00000	8,784,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,698.00000	6,784,000	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		493.00000	442,000	17.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		191.00000	226,000	17.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,316.00000	1,233,000	17.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		14.00000	17,000	17.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,304.00000	2,218,000	23.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		2.00000	2,000	23.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,303.00000	3,216,000	28.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	28.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,598.00000	8,684,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,598.00000	6,684,000	31.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,414.00000	1,330,000	18.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		12.00000	14,000	18.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,404.00000	2,318,000	23.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		2.00000	2,000	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	14/06/2010	Foreign Exchange Future	4.35	Call		3,403.00000	3,316,000	28.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	28.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,498.00000	8,584,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		624.00000	564,000	17.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		122.00000	148,000	17.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,512.00000	1,427,000	18.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		10.00000	11,000	18.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,503.00000	3,416,000	28.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	28.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	31.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,548.00000	6,634,000	31.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	1,000	29.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,049.00000	5,135,000	29.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		174.00000	156,000	20.62	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		722.00000	790,000	20.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		589.00000	532,000	17.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		137.00000	166,000	17.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,463.00000	1,378,000	18.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		11.00000	12,000	18.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,454.00000	2,368,000	24.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		2.00000	2,000	24.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,453.00000	3,366,000	28.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	28.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		146.00000	131,000	21.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		844.00000	915,000	21.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		105.00000	95,000	22.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,103.00000	1,179,000	22.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	32.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,848.00000	6,934,000	32.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	31.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,798.00000	6,884,000	31.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		5.00000	5,000	28.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,803.00000	3,889,000	28.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	31.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,748.00000	6,834,000	31.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		111.00000	100,000	22.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,059.00000	1,134,000	22.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,076.00000	997,000	16.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		24.00000	31,000	16.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,055.00000	1,970,000	21.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		3.00000	4,000	21.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,053.00000	2,967,000	27.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	1,000	27.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		138.00000	124,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		886.00000	958,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		464.00000	415,000	17.87	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		212.00000	249,000	17.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,255.00000	2,169,000	22.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		3.00000	3,000	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	14/06/2010	Foreign Exchange Future	4.50	Call		3,253.00000	3,166,000	28.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	28.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		1.00000	1,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,299.00000	5,385,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		3.00000	3,000	29.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,301.00000	4,387,000	29.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		9.00000	9,000	28.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,307.00000	3,393,000	28.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		131.00000	117,000	21.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		929.00000	1,001,000	21.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		436.00000	389,000	17.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		234.00000	273,000	17.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,220.00000	1,137,000	17.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		18.00000	21,000	17.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,205.00000	2,119,000	22.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		3.00000	3,000	22.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,203.00000	3,116,000	28.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,000	28.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		1.00000	1,000	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,349.00000	5,435,000	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		3.00000	3,000	29.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,351.00000	4,437,000	29.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		8.00000	8,000	28.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,356.00000	3,442,000	28.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		124.00000	111,000	21.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		972.00000	1,045,000	21.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,172.00000	1,089,000	16.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		20.00000	23,000	16.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,155.00000	2,069,000	22.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		3.00000	3,000	22.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,153.00000	3,067,000	28.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	1,000	28.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	1,000	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,399.00000	5,485,000	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		8.00000	8,000	28.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,406.00000	3,492,000	28.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		117.00000	105,000	21.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,015.00000	1,089,000	21.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,124.00000	1,042,000	16.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		22.00000	26,000	16.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,105.00000	2,019,000	22.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		3.00000	3,000	22.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,103.00000	3,017,000	27.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	1,000	27.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	1,000	30.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,549.00000	5,635,000	30.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		2.00000	2,000	29.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,550.00000	4,636,000	29.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		7.00000	7,000	28.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,555.00000	3,641,000	28.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		100.00000	90,000	22.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,148.00000	1,224,000	22.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		316.00000	283,000	18.67	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		364.00000	417,000	18.67	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		984.00000	909,000	16.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		32.00000	43,000	16.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,956.00000	1,871,000	21.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		4.00000	5,000	21.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,953.00000	2,867,000	27.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	1,000	27.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		298.00000	267,000	18.86	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		396.00000	451,000	18.86	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		940.00000	867,000	16.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		38.00000	51,000	16.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,907.00000	1,821,000	20.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		5.00000	5,000	20.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,903.00000	2,817,000	26.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	26.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	1,000	30.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,649.00000	5,735,000	30.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		6.00000	6,000	28.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,654.00000	3,740,000	28.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		90.00000	81,000	22.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,238.00000	1,315,000	22.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		280.00000	251,000	19.06	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		428.00000	485,000	19.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		897.00000	825,000	17.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		45.00000	59,000	17.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,857.00000	1,772,000	20.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		5.00000	6,000	20.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,853.00000	2,767,000	26.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	26.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		1.00000	0,000	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,749.00000	5,834,000	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		5.00000	5,000	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,753.00000	3,839,000	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	30.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,948.00000	6,034,000	30.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		1.00000	1,000	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,949.00000	5,035,000	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		4.00000	4,000	29.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,952.00000	4,038,000	29.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		13.00000	12,000	27.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,961.00000	3,046,000	27.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,898.00000	5,984,000	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	1,000	29.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,899.00000	4,985,000	29.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		5.00000	5,000	29.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,903.00000	3,989,000	29.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		696.00000	633,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		94.00000	117,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,610.00000	1,525,000	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		8.00000	9,000	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,603.00000	2,517,000	24.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	24.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	30.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,848.00000	5,934,000	30.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		5.00000	5,000	29.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,853.00000	3,939,000	29.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		15.00000	14,000	27.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,863.00000	2,948,000	27.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		73.00000	67,000	23.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,421.00000	1,501,000	23.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		220.00000	197,000	19.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		568.00000	631,000	19.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		734.00000	669,000	17.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		82.00000	103,000	17.32	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,659.00000	1,574,000	19.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		7.00000	8,000	19.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,653.00000	2,567,000	25.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	25.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	1,000	30.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,699.00000	5,785,000	30.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		6.00000	6,000	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	11.45	Put		3,704.00000	3,790,000	28.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		264.00000	236,000	19.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		462.00000	520,000	19.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		855.00000	784,000	17.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		53.00000	68,000	17.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,807.00000	1,722,000	20.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		5.00000	6,000	20.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,803.00000	2,717,000	26.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	26.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	1,000	30.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,599.00000	5,685,000	30.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		2.00000	2,000	29.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,600.00000	4,686,000	29.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		6.00000	6,000	28.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,604.00000	3,690,000	28.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		85.00000	77,000	23.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,283.00000	1,361,000	23.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		94.00000	85,000	22.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,192.00000	1,269,000	22.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		1.00000	1,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,249.00000	5,335,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		3.00000	3,000	29.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,251.00000	4,337,000	29.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		81.00000	73,000	23.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,329.00000	1,407,000	23.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		813.00000	745,000	17.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		61.00000	79,000	17.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,758.00000	1,673,000	20.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		6.00000	7,000	20.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	1,000	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,449.00000	5,535,000	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		8.00000	7,000	28.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,456.00000	3,541,000	28.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		67.00000	61,000	24.12	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,515.00000	1,595,000	24.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		659.00000	598,000	17.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		107.00000	132,000	17.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,561.00000	1,476,000	19.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		9.00000	10,000	19.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,554.00000	2,468,000	24.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		2.00000	2,000	24.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		4.00000	4,000	29.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,102.00000	4,188,000	29.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		64.00000	58,000	24.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,562.00000	1,642,000	24.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		77.00000	70,000	23.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,375.00000	1,454,000	23.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		556.00000	501,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		154.00000	185,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	33.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,748.00000	7,834,000	33.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	31.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,248.00000	6,334,000	31.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		2.00000	2,000	29.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,750.00000	4,836,000	29.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		9.00000	9,000	28.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,257.00000	3,343,000	28.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,268.00000	1,185,000	17.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		16.00000	19,000	17.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,753.00000	2,667,000	25.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	25.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,253.00000	4,166,000	29.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		1.00000	0,000	29.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,998.00000	8,084,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	31.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,498.00000	6,584,000	31.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		7.00000	7,000	28.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,505.00000	3,591,000	28.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		184.00000	165,000	20.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		682.00000	749,000	20.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,028.00000	952,000	16.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		26.00000	36,000	16.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,504.00000	2,418,000	24.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		2.00000	2,000	24.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,003.00000	3,916,000	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		61.00000	55,000	24.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,609.00000	1,689,000	24.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		409.00000	364,000	18.01	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		257.00000	298,000	18.01	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		2.00000	2,000	29.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,500.00000	4,586,000	29.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		3.00000	3,000	29.29	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,151.00000	4,237,000	29.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		70.00000	63,000	23.93	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,468.00000	1,547,000	23.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		58.00000	53,000	24.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,656.00000	1,737,000	24.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		384.00000	340,000	18.08	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		282.00000	324,000	18.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		2.00000	2,000	29.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,450.00000	4,536,000	29.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		47.00000	43,000	25.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,895.00000	1,977,000	25.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		51.00000	46,000	25.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,799.00000	1,880,000	25.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		359.00000	320,000	18.28	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		307.00000	354,000	18.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		45.00000	41,000	25.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,943.00000	2,025,000	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		49.00000	45,000	25.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,847.00000	1,929,000	25.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		53.00000	48,000	25.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,751.00000	1,832,000	25.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		336.00000	301,000	18.47	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		334.00000	385,000	18.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		2.00000	2,000	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,800.00000	4,886,000	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		208.00000	186,000	20.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		606.00000	670,000	20.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		1.00000	1,000	29.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,999.00000	5,085,000	29.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		14.00000	13,000	27.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,912.00000	2,997,000	27.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		16.00000	15,000	27.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,814.00000	2,899,000	27.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		18.00000	16,000	27.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,716.00000	2,800,000	27.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		164.00000	147,000	20.81	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		762.00000	831,000	20.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		2.00000	1,000	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,850.00000	4,935,000	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		17.00000	15,000	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,765.00000	2,849,000	27.26	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	14/06/2010	Foreign Exchange Future	10.40	Call		19.00000	17,000	27.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,667.00000	2,751,000	27.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		196.00000	175,000	20.23	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		644.00000	709,000	20.23	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		2.00000	2,000	29.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,700.00000	4,786,000	29.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		20.00000	18,000	27.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,618.00000	2,702,000	27.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		23.00000	20,000	26.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,521.00000	2,604,000	26.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		26.00000	23,000	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,424.00000	2,507,000	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		29.00000	26,000	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,327.00000	2,410,000	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		32.00000	29,000	26.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,230.00000	2,313,000	26.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		37.00000	32,000	26.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,135.00000	2,216,000	26.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		41.00000	36,000	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,039.00000	2,120,000	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		234.00000	209,000	19.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		532.00000	593,000	19.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		3.00000	2,000	29.45	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,401.00000	4,486,000	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		55.00000	51,000	24.90	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		1,703.00000	1,785,000	24.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		2.00000	2,000	29.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,650.00000	4,736,000	29.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		21.00000	19,000	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,569.00000	2,653,000	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		24.00000	22,000	26.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,472.00000	2,556,000	26.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		27.00000	24,000	26.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,375.00000	2,458,000	26.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		34.00000	31,000	26.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,182.00000	2,265,000	26.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		39.00000	34,000	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,087.00000	2,168,000	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		43.00000	39,000	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,991.00000	2,073,000	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		248.00000	222,000	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		496.00000	556,000	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		31.00000	27,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,279.00000	2,361,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,948.00000	8,034,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,053.00000	3,966,000	29.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	29.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	30.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,998.00000	6,084,000	30.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		4.00000	4,000	29.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,002.00000	4,088,000	29.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,048.00000	8,134,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,048.00000	6,134,000	30.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		4.00000	4,000	29.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,052.00000	4,138,000	29.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,953.00000	3,866,000	29.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	29.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,198.00000	8,284,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,198.00000	6,284,000	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		3.00000	3,000	29.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,201.00000	4,287,000	29.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,803.00000	3,716,000	29.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	29.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,098.00000	8,184,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	30.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,098.00000	6,184,000	30.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,903.00000	3,816,000	29.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	29.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,748.00000	9,834,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,148.00000	8,234,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,148.00000	6,234,000	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,853.00000	3,766,000	29.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	29.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,248.00000	8,334,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,753.00000	3,666,000	29.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	29.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,298.00000	8,384,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	31.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,298.00000	6,384,000	31.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		773.00000	707,000	17.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		71.00000	91,000	17.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,709.00000	1,623,000	19.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		7.00000	7,000	19.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,703.00000	2,617,000	25.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	25.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,703.00000	3,616,000	28.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	28.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	33.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,848.00000	7,934,000	33.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,153.00000	4,066,000	29.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		1.00000	0,000	29.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	33.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,898.00000	7,984,000	33.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,103.00000	4,016,000	29.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		1.00000	0,000	29.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,348.00000	8,434,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	31.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,348.00000	6,434,000	31.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,653.00000	3,566,000	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	28.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.79500	7.88400		18.57	2,377,475.00	305	6,741.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,967.00000	8,056,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		9.00000	9,000	31.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,975.00000	6,064,000	31.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		33.00000	31,000	29.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,999.00000	4,086,000	29.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		104.00000	96,000	25.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,070.00000	2,151,000	25.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,104.00000	1,029,000	16.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		70.00000	84,000	16.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,043.00000	1,956,000	19.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		9.00000	11,000	19.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,036.00000	2,947,000	24.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		2.00000	2,000	24.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,034.00000	3,945,000	29.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,917.00000	8,006,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		9.00000	9,000	31.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,925.00000	6,014,000	31.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		34.00000	32,000	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,950.00000	4,037,000	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		107.00000	100,000	24.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,023.00000	2,105,000	24.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		491.00000	449,000	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		407.00000	454,000	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,148.00000	1,070,000	16.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		64.00000	75,000	16.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,092.00000	2,004,000	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		8.00000	9,000	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,086.00000	2,997,000	24.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		2.00000	2,000	24.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,084.00000	3,995,000	30.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	30.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		468.00000	429,000	18.73	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		434.00000	484,000	18.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	30.12	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	13/09/2010	Foreign Exchange Future	15.90	Put		8,017.00000	8,106,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		9.00000	8,000	31.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,025.00000	6,113,000	31.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		32.00000	30,000	29.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,048.00000	4,135,000	29.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		101.00000	93,000	25.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,117.00000	2,198,000	25.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		447.00000	411,000	18.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		463.00000	516,000	18.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,060.00000	990,000	17.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		76.00000	95,000	17.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,994.00000	1,907,000	19.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		10.00000	12,000	19.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,986.00000	2,897,000	23.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		2.00000	2,000	23.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,984.00000	3,896,000	29.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	29.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,067.00000	8,156,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		8.00000	8,000	31.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,074.00000	6,163,000	31.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		31.00000	29,000	29.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,097.00000	4,184,000	29.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		97.00000	90,000	25.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,163.00000	2,245,000	25.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		428.00000	394,000	19.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		494.00000	549,000	19.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,021.00000	952,000	17.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		87.00000	107,000	17.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,945.00000	1,858,000	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		11.00000	13,000	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,936.00000	2,848,000	23.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		2.00000	3,000	23.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,934.00000	3,846,000	29.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	29.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,167.00000	8,256,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		8.00000	7,000	31.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,174.00000	6,262,000	31.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		29.00000	27,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,195.00000	4,282,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		91.00000	84,000	25.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,257.00000	2,339,000	25.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		392.00000	361,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		558.00000	616,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		943.00000	878,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		109.00000	133,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,848.00000	1,762,000	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		14.00000	17,000	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,837.00000	2,748,000	23.16	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	5.05	Put		3.00000	3,000	23.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,835.00000	3,746,000	28.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	28.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,217.00000	8,306,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		7.00000	7,000	31.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,223.00000	6,312,000	31.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		28.00000	26,000	29.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,244.00000	4,331,000	29.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		88.00000	81,000	25.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,304.00000	2,386,000	25.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		376.00000	346,000	19.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		592.00000	651,000	19.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		906.00000	842,000	17.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		122.00000	147,000	17.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,799.00000	1,714,000	18.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		15.00000	19,000	18.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,787.00000	2,698,000	22.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		3.00000	3,000	22.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,785.00000	3,696,000	28.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	28.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,267.00000	8,356,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		7.00000	6,000	31.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,273.00000	6,361,000	31.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		27.00000	25,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,293.00000	4,380,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		85.00000	79,000	25.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,351.00000	2,434,000	25.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		360.00000	331,000	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		626.00000	686,000	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		870.00000	808,000	17.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		136.00000	163,000	17.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,751.00000	1,666,000	18.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		17.00000	21,000	18.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,737.00000	2,649,000	22.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		3.00000	4,000	22.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,735.00000	3,646,000	28.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	28.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,417.00000	8,506,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		6.00000	5,000	31.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,422.00000	6,510,000	31.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		24.00000	23,000	30.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,440.00000	4,528,000	30.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		77.00000	71,000	26.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,493.00000	2,576,000	26.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		768.00000	710,000	17.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		184.00000	215,000	17.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,608.00000	1,523,000	18.06	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	13/09/2010	Foreign Exchange Future	6.30	Put		24.00000	28,000	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,588.00000	2,500,000	21.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		4.00000	5,000	21.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,585.00000	3,496,000	27.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	27.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,367.00000	8,456,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		6.00000	6,000	31.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,372.00000	6,461,000	31.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		25.00000	23,000	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,391.00000	4,478,000	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		80.00000	74,000	25.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,446.00000	2,529,000	25.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		331.00000	305,000	19.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		697.00000	760,000	19.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		801.00000	742,000	17.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		167.00000	197,000	17.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,655.00000	1,571,000	18.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		21.00000	26,000	18.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,638.00000	2,549,000	22.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		4.00000	4,000	22.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,635.00000	3,546,000	27.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	27.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,517.00000	8,606,000	30.12	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	13/09/2010	Foreign Exchange Future	14.40	Call		5.00000	5,000	31.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,521.00000	6,610,000	31.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		23.00000	21,000	30.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,539.00000	4,626,000	30.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		72.00000	67,000	26.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,588.00000	2,672,000	26.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		292.00000	269,000	20.46	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		808.00000	874,000	20.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		704.00000	650,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		220.00000	255,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,513.00000	1,430,000	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		29.00000	35,000	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,489.00000	2,400,000	21.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		5.00000	5,000	21.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,485.00000	3,396,000	26.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	26.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		317.00000	292,000	20.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		733.00000	797,000	20.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,817.00000	7,906,000	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		10.00000	10,000	31.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,826.00000	5,915,000	31.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		35.00000	33,000	29.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,851.00000	3,938,000	29.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		114.00000	106,000	24.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,930.00000	2,011,000	24.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		538.00000	493,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		354.00000	398,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,237.00000	1,157,000	17.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		53.00000	62,000	17.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,191.00000	2,103,000	19.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		7.00000	8,000	19.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,186.00000	3,097,000	25.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		2.00000	2,000	25.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,184.00000	4,095,000	30.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	30.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	30.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,867.00000	7,956,000	30.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		10.00000	9,000	31.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,876.00000	5,964,000	31.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		34.00000	32,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,900.00000	3,987,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		110.00000	103,000	24.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,976.00000	2,058,000	24.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		514.00000	470,000	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		380.00000	425,000	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,192.00000	1,113,000	16.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		58.00000	68,000	16.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,142.00000	2,054,000	19.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		8.00000	9,000	19.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,136.00000	3,047,000	24.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		2.00000	2,000	24.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,134.00000	4,045,000	30.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	30.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,117.00000	8,206,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		8.00000	7,000	31.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,124.00000	6,212,000	31.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		30.00000	28,000	29.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,146.00000	4,233,000	29.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		94.00000	87,000	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,210.00000	2,292,000	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		410.00000	377,000	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		526.00000	582,000	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		982.00000	914,000	17.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		98.00000	119,000	17.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,896.00000	1,810,000	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		12.00000	15,000	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,887.00000	2,798,000	23.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		3.00000	3,000	23.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,885.00000	3,796,000	29.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	29.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,317.00000	8,406,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		7.00000	6,000	31.33	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	13/09/2010	Foreign Exchange Future	14.20	Put		6,323.00000	6,411,000	31.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		26.00000	24,000	29.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,342.00000	4,429,000	29.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		82.00000	76,000	25.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,398.00000	2,481,000	25.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		345.00000	318,000	19.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		661.00000	723,000	19.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		835.00000	774,000	17.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		151.00000	179,000	17.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,703.00000	1,618,000	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		19.00000	23,000	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,687.00000	2,599,000	22.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		3.00000	4,000	22.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,685.00000	3,596,000	27.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	27.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,467.00000	8,556,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		6.00000	5,000	31.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,472.00000	6,560,000	31.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		24.00000	22,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,490.00000	4,577,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		75.00000	69,000	26.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,541.00000	2,624,000	26.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		304.00000	280,000	20.30	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		770.00000	835,000	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	7.35	Call		735.00000	679,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		201.00000	234,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,560.00000	1,476,000	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		26.00000	31,000	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,538.00000	2,450,000	21.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		4.00000	5,000	21.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,535.00000	3,446,000	27.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	27.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		147.00000	137,000	23.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,563.00000	1,642,000	23.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		164.00000	152,000	22.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,430.00000	1,507,000	22.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		924.00000	993,000	20.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		258.00000	238,000	20.94	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,045.00000	1,116,000	21.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		229.00000	211,000	21.41	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		170.00000	157,000	22.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,386.00000	1,462,000	22.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		182.00000	169,000	22.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,298.00000	1,374,000	22.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.92360	8.01470		18.67	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		15.00000	14,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,950.00000	8,040,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		33.00000	31,000	31.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,968.00000	6,057,000	31.50	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	13/12/2010	Foreign Exchange Future	11.95	Call		70.00000	66,000	28.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,005.00000	4,092,000	28.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		173.00000	161,000	24.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,108.00000	2,187,000	24.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		581.00000	539,000	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		516.00000	565,000	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,179.00000	1,106,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		114.00000	132,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,080.00000	1,992,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		15.00000	18,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,070.00000	2,980,000	22.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		5.00000	6,000	22.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,066.00000	3,975,000	27.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	27.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		385.00000	358,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		920.00000	984,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		14.00000	13,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,999.00000	8,089,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		32.00000	30,000	31.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,017.00000	6,106,000	31.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		69.00000	65,000	28.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,054.00000	4,141,000	28.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		168.00000	157,000	24.32	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,153.00000	2,233,000	24.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,139.00000	1,070,000	17.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		124.00000	146,000	17.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,031.00000	1,944,000	17.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		16.00000	20,000	17.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,021.00000	2,930,000	22.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		6.00000	6,000	22.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,016.00000	3,925,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		14.00000	13,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,049.00000	8,139,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		31.00000	29,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,066.00000	6,155,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		68.00000	63,000	28.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,103.00000	4,189,000	28.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		164.00000	153,000	24.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,199.00000	2,279,000	24.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		541.00000	502,000	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		576.00000	628,000	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,102.00000	1,034,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		137.00000	160,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,983.00000	1,897,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		18.00000	23,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,971.00000	2,880,000	22.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		6.00000	6,000	22.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,966.00000	3,875,000	26.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	26.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		14.00000	12,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,099.00000	8,188,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		31.00000	29,000	31.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,116.00000	6,205,000	31.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		66.00000	62,000	28.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,151.00000	4,238,000	28.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		160.00000	149,000	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,245.00000	2,325,000	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		522.00000	485,000	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		607.00000	661,000	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,066.00000	999,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		151.00000	175,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,936.00000	1,849,000	17.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		21.00000	25,000	17.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,921.00000	2,831,000	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		6.00000	7,000	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,916.00000	3,825,000	26.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	26.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		560.00000	520,000	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		545.00000	596,000	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		13.00000	12,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,148.00000	8,238,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		30.00000	28,000	31.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,165.00000	6,254,000	31.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		65.00000	61,000	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	13/12/2010	Foreign Exchange Future	12.15	Put		4,200.00000	4,287,000	28.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		155.00000	145,000	24.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,290.00000	2,371,000	24.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		504.00000	469,000	19.35	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		639.00000	695,000	19.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,030.00000	965,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		165.00000	191,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,888.00000	1,803,000	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		23.00000	29,000	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,872.00000	2,781,000	21.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		7.00000	7,000	21.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,866.00000	3,775,000	26.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	26.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		13.00000	12,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,198.00000	8,288,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		29.00000	27,000	31.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,214.00000	6,303,000	31.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		63.00000	59,000	28.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,248.00000	4,335,000	28.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		151.00000	141,000	24.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,336.00000	2,417,000	24.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		487.00000	453,000	19.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		672.00000	729,000	19.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		996.00000	932,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		181.00000	208,000	17.44	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	6.20	Call		1,841.00000	1,756,000	17.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		26.00000	32,000	17.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,822.00000	2,732,000	21.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		7.00000	8,000	21.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,816.00000	3,726,000	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	2,000	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		12.00000	11,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,247.00000	8,337,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		29.00000	27,000	31.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,264.00000	6,353,000	31.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		62.00000	58,000	28.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,297.00000	4,384,000	28.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		147.00000	137,000	24.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,382.00000	2,463,000	24.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		471.00000	438,000	19.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		706.00000	764,000	19.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		962.00000	900,000	17.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		197.00000	226,000	17.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,794.00000	1,709,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		29.00000	35,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,773.00000	2,682,000	21.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		8.00000	8,000	21.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,767.00000	3,676,000	25.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		2.00000	2,000	25.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		11.00000	10,000	33.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,446.00000	8,536,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		26.00000	25,000	31.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,461.00000	6,551,000	31.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		57.00000	53,000	29.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,492.00000	4,579,000	29.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		133.00000	124,000	25.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,568.00000	2,650,000	25.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		412.00000	382,000	20.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		847.00000	908,000	20.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		836.00000	779,000	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		271.00000	305,000	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,610.00000	1,527,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		45.00000	53,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,574.00000	2,484,000	20.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		9.00000	10,000	20.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,567.00000	3,477,000	25.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		2.00000	3,000	25.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		11.00000	11,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,396.00000	8,487,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		27.00000	25,000	31.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,412.00000	6,501,000	31.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		58.00000	54,000	29.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,443.00000	4,530,000	29.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		137.00000	127,000	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,522.00000	2,603,000	25.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		426.00000	395,000	20.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		811.00000	871,000	20.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		866.00000	808,000	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		251.00000	284,000	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,656.00000	1,572,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		41.00000	48,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,624.00000	2,533,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		9.00000	9,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,617.00000	3,526,000	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		2.00000	2,000	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		373.00000	347,000	20.58	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		958.00000	1,023,000	20.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		11.00000	10,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,496.00000	8,586,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		26.00000	24,000	31.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,511.00000	6,600,000	31.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		56.00000	52,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,541.00000	4,628,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		130.00000	121,000	25.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,615.00000	2,697,000	25.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		398.00000	370,000	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		883.00000	946,000	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		807.00000	752,000	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		292.00000	328,000	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,565.00000	1,483,000	17.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		50.00000	59,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,525.00000	2,435,000	19.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		10.00000	11,000	19.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,518.00000	3,427,000	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		3.00000	3,000	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		455.00000	423,000	19.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		740.00000	799,000	19.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		15.00000	14,000	33.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,850.00000	7,940,000	33.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		34.00000	32,000	31.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,869.00000	5,958,000	31.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		73.00000	69,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,908.00000	3,995,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		181.00000	170,000	23.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,016.00000	2,096,000	23.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		625.00000	579,000	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		460.00000	505,000	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,261.00000	1,184,000	16.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		96.00000	110,000	16.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,179.00000	2,089,000	17.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		14.00000	15,000	17.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,170.00000	3,079,000	23.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		5.00000	5,000	23.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,165.00000	4,075,000	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	27.47	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	15.90	Call		15.00000	14,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,900.00000	7,990,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		33.00000	31,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,918.00000	6,007,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		72.00000	68,000	28.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,957.00000	4,044,000	28.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		177.00000	166,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,062.00000	2,142,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		603.00000	558,000	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		488.00000	534,000	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,220.00000	1,144,000	16.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		105.00000	120,000	16.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,130.00000	2,040,000	17.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		15.00000	16,000	17.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,120.00000	3,029,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		5.00000	5,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,116.00000	4,025,000	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		12.00000	11,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,297.00000	8,387,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		28.00000	26,000	31.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,313.00000	6,402,000	31.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		61.00000	57,000	29.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,346.00000	4,433,000	29.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		144.00000	134,000	24.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,429.00000	2,510,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		929.00000	868,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		214.00000	244,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,748.00000	1,663,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		33.00000	39,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,723.00000	2,633,000	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		8.00000	9,000	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,717.00000	3,626,000	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		2.00000	2,000	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		12.00000	11,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,347.00000	8,437,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		28.00000	26,000	31.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,363.00000	6,452,000	31.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		59.00000	56,000	29.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,394.00000	4,482,000	29.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		140.00000	131,000	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,475.00000	2,557,000	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		440.00000	409,000	19.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		775.00000	835,000	19.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		898.00000	838,000	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		233.00000	264,000	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,702.00000	1,618,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		37.00000	44,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,673.00000	2,583,000	20.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		8.00000	9,000	20.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,667.00000	3,576,000	25.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		2.00000	2,000	25.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		21.00000	19,000	32.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,056.00000	7,145,000	32.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		45.00000	42,000	30.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,080.00000	5,168,000	30.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		100.00000	94,000	26.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,135.00000	3,220,000	26.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		281.00000	262,000	21.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,316.00000	1,388,000	21.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,965.00000	4,874,000	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,358.00000	1,430,000	21.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		273.00000	254,000	21.93	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		218.00000	203,000	23.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,703.00000	1,779,000	23.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		258.00000	240,000	22.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,443.00000	1,516,000	22.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.01910	12.13870		14.18	3,209,099.70	267	11,969.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,861.00000	9,981,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,861.00000	7,981,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	35.29	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	18.00	Put		5,861.00000	5,981,000	35.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	27.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,861.00000	3,981,000	27.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		10.00000	7,000	22.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,871.00000	1,988,000	22.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		50.00000	35,000	18.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		911.00000	1,016,000	18.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		316.00000	237,000	14.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		177.00000	218,000	14.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,147.00000	1,029,000	15.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		8.00000	10,000	15.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,140.00000	2,020,000	21.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		1.00000	1,000	21.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		10,011.00000	10,131,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		8,011.00000	8,131,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	35.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		6,011.00000	6,131,000	35.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	27.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,011.00000	4,131,000	27.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		8.00000	5,000	22.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,019.00000	2,136,000	22.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		38.00000	27,000	18.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,049.00000	1,158,000	18.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		236.00000	179,000	14.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		247.00000	310,000	14.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,000.00000	887,000	15.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		11.00000	18,000	15.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,990.00000	1,871,000	20.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		1.00000	2,000	20.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,961.00000	10,081,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,961.00000	8,081,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	35.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,961.00000	6,081,000	35.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	27.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,961.00000	4,081,000	27.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		9.00000	6,000	22.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,970.00000	2,087,000	22.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		42.00000	29,000	18.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,003.00000	1,110,000	18.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		261.00000	197,000	14.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		222.00000	278,000	14.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,049.00000	934,000	15.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		10.00000	15,000	15.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,040.00000	1,921,000	20.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		1.00000	2,000	20.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,989.00000	2,869,000	23.88	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	9.15	Put		0.00000	0,000	23.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,361.00000	9,481,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	38.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,361.00000	7,481,000	38.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,211.00000	9,331,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	38.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,211.00000	7,331,000	38.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	32.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,211.00000	5,331,000	32.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		1.00000	1,000	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,212.00000	3,332,000	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		27.00000	19,000	19.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,238.00000	1,350,000	19.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		164.00000	122,000	15.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		375.00000	453,000	15.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		814.00000	705,000	14.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		25.00000	36,000	14.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,791.00000	1,671,000	19.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2.00000	2,000	19.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,789.00000	2,669,000	23.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	23.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,061.00000	9,181,000	39.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	37.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,061.00000	7,181,000	37.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	32.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,061.00000	5,181,000	32.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		1.00000	1,000	25.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,062.00000	3,182,000	25.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		35.00000	25,000	18.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,096.00000	1,206,000	18.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		216.00000	163,000	14.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		277.00000	344,000	14.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		952.00000	840,000	15.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		13.00000	21,000	15.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,940.00000	1,821,000	19.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		1.00000	2,000	19.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,939.00000	2,819,000	23.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	23.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,111.00000	9,231,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	38.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,111.00000	7,231,000	38.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,111.00000	5,231,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		1.00000	1,000	25.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,112.00000	3,232,000	25.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		32.00000	23,000	19.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,143.00000	1,254,000	19.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		197.00000	148,000	15.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		308.00000	379,000	15.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		906.00000	794,000	14.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		17.00000	25,000	14.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,890.00000	1,771,000	19.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		1.00000	2,000	19.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,889.00000	2,769,000	23.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	23.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,261.00000	9,381,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	38.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,261.00000	7,381,000	38.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	32.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,261.00000	5,381,000	32.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		1.00000	1,000	25.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,262.00000	3,382,000	25.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		25.00000	17,000	19.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,286.00000	1,398,000	19.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		150.00000	110,000	15.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		411.00000	491,000	15.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		769.00000	662,000	14.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		30.00000	43,000	14.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,741.00000	1,622,000	18.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2.00000	3,000	18.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,739.00000	2,619,000	23.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	23.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,511.00000	9,631,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	38.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,511.00000	7,631,000	38.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,661.00000	9,781,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	39.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,661.00000	7,781,000	39.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,911.00000	10,031,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,911.00000	8,031,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	35.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,911.00000	6,031,000	35.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	27.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,911.00000	4,031,000	27.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		46.00000	32,000	18.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		957.00000	1,063,000	18.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		288.00000	216,000	14.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		199.00000	247,000	14.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,098.00000	981,000	15.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		9.00000	12,000	15.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,090.00000	1,970,000	20.85	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	10.05	Put		1.00000	1,000	20.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,811.00000	9,931,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	39.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,811.00000	7,931,000	39.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,761.00000	9,881,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	39.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,761.00000	7,881,000	39.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,711.00000	9,831,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	39.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,711.00000	7,831,000	39.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,611.00000	9,731,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	39.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,611.00000	7,731,000	39.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,461.00000	9,581,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	38.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,461.00000	7,581,000	38.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,411.00000	9,531,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	38.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,411.00000	7,531,000	38.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,311.00000	9,431,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	38.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,311.00000	7,431,000	38.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	33.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,311.00000	5,431,000	33.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		1.00000	1,000	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,312.00000	3,432,000	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		23.00000	16,000	19.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,334.00000	1,447,000	19.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		137.00000	100,000	15.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		448.00000	531,000	15.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		725.00000	619,000	14.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		36.00000	50,000	14.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,691.00000	1,572,000	18.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2.00000	3,000	18.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,689.00000	2,569,000	22.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	22.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,161.00000	9,281,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	38.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,161.00000	7,281,000	38.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	32.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,161.00000	5,281,000	32.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	28.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,161.00000	4,281,000	28.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		1.00000	1,000	25.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,162.00000	3,282,000	25.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		6.00000	4,000	22.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,167.00000	2,285,000	22.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		30.00000	21,000	19.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,191.00000	1,302,000	19.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		180.00000	134,000	15.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		341.00000	415,000	15.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		859.00000	749,000	14.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		20.00000	30,000	14.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,841.00000	1,721,000	19.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2.00000	2,000	19.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,839.00000	2,719,000	23.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	23.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		9.00000	6,000	22.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,920.00000	2,037,000	22.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	34.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,761.00000	5,881,000	34.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,761.00000	4,881,000	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	26.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,761.00000	3,881,000	26.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		2.00000	1,000	24.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,763.00000	2,882,000	24.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		12.00000	8,000	21.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,773.00000	1,889,000	21.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		60.00000	42,000	17.73	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		821.00000	923,000	17.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		378.00000	293,000	14.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		139.00000	174,000	14.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,245.00000	1,127,000	15.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		6.00000	8,000	15.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,239.00000	2,120,000	21.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		0.00000	1,000	21.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	33.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,511.00000	5,631,000	33.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	29.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,511.00000	4,631,000	29.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		1.00000	0,000	26.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,512.00000	3,631,000	26.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		3.00000	2,000	23.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,514.00000	2,633,000	23.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		17.00000	12,000	20.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,528.00000	1,643,000	20.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		95.00000	68,000	16.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		606.00000	699,000	16.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		558.00000	460,000	14.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		69.00000	91,000	14.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,492.00000	1,373,000	17.28	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	15/03/2010	Foreign Exchange Future	10.65	Put		3.00000	4,000	17.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,489.00000	2,369,000	22.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		0.00000	0,000	22.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	34.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,611.00000	5,731,000	34.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	30.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,611.00000	4,731,000	30.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		1.00000	0,000	26.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,612.00000	3,731,000	26.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		3.00000	2,000	23.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,614.00000	2,733,000	23.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		14.00000	10,000	21.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,625.00000	1,741,000	21.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		79.00000	56,000	17.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		690.00000	787,000	17.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		482.00000	389,000	14.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		93.00000	120,000	14.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,393.00000	1,275,000	16.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		4.00000	6,000	16.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,389.00000	2,270,000	21.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		0.00000	1,000	21.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,411.00000	5,531,000	33.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	29.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,411.00000	4,531,000	29.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		1.00000	1,000	25.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,412.00000	3,532,000	25.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		4.00000	3,000	23.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,415.00000	2,534,000	23.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		20.00000	14,000	20.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,431.00000	1,545,000	20.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		114.00000	83,000	16.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		525.00000	614,000	16.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		639.00000	537,000	14.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		50.00000	68,000	14.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,592.00000	1,473,000	17.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3.00000	4,000	17.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,589.00000	2,469,000	22.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	22.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,711.00000	5,831,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	30.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,711.00000	4,831,000	30.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		1.00000	0,000	26.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,712.00000	3,831,000	26.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		2.00000	2,000	24.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,713.00000	2,833,000	24.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		12.00000	9,000	21.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,723.00000	1,840,000	21.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		66.00000	47,000	17.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		777.00000	878,000	17.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		411.00000	323,000	14.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		122.00000	154,000	14.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,294.00000	1,176,000	16.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		5.00000	7,000	16.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,289.00000	2,170,000	21.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		0.00000	1,000	21.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	35.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,811.00000	5,931,000	35.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	31.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,811.00000	4,931,000	31.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	26.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,811.00000	3,931,000	26.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		2.00000	1,000	24.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,813.00000	2,932,000	24.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		11.00000	7,000	21.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,822.00000	1,938,000	21.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		55.00000	39,000	17.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		866.00000	970,000	17.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		346.00000	264,000	14.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		157.00000	195,000	14.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,196.00000	1,078,000	15.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		7.00000	9,000	15.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,190.00000	2,070,000	21.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		1.00000	1,000	21.30	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	17.80	Call		0.00000	0,000	34.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,661.00000	5,781,000	34.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	30.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,661.00000	4,781,000	30.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		1.00000	0,000	26.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,662.00000	3,781,000	26.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		3.00000	2,000	24.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,664.00000	2,783,000	24.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		13.00000	9,000	21.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,674.00000	1,790,000	21.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		72.00000	51,000	17.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		733.00000	832,000	17.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		445.00000	355,000	14.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		106.00000	136,000	14.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,344.00000	1,225,000	16.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		5.00000	6,000	16.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,339.00000	2,220,000	21.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		0.00000	1,000	21.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	34.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,561.00000	5,681,000	34.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	29.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,561.00000	4,681,000	29.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		1.00000	0,000	26.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,562.00000	3,681,000	26.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		3.00000	2,000	23.84	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		2,564.00000	2,683,000	23.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		16.00000	11,000	20.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,577.00000	1,692,000	20.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		86.00000	62,000	16.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		647.00000	743,000	16.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		519.00000	424,000	14.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		80.00000	105,000	14.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,443.00000	1,324,000	16.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		4.00000	5,000	16.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,439.00000	2,320,000	22.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		0.00000	1,000	22.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	33.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,461.00000	5,581,000	33.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	29.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,461.00000	4,581,000	29.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		1.00000	0,000	26.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,462.00000	3,581,000	26.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		4.00000	2,000	23.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,465.00000	2,583,000	23.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		18.00000	13,000	20.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,479.00000	1,594,000	20.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		104.00000	75,000	16.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		565.00000	656,000	16.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		598.00000	498,000	14.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		59.00000	79,000	14.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,542.00000	1,423,000	17.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3.00000	4,000	17.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,539.00000	2,419,000	22.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		0.00000	0,000	22.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,361.00000	5,481,000	33.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	29.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,361.00000	4,481,000	29.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		1.00000	1,000	25.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,362.00000	3,482,000	25.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		4.00000	3,000	23.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,365.00000	2,484,000	23.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		125.00000	91,000	16.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		486.00000	572,000	16.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		681.00000	578,000	14.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		42.00000	59,000	14.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,641.00000	1,522,000	18.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2.00000	3,000	18.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,639.00000	2,519,000	22.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	22.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		21.00000	15,000	20.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,382.00000	1,496,000	20.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,461.00000	8,581,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	36.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,461.00000	6,581,000	36.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,539.00000	3,419,000	23.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	23.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,361.00000	8,481,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	36.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,361.00000	6,481,000	36.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,639.00000	3,519,000	22.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	22.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,411.00000	8,531,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	36.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,411.00000	6,531,000	36.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,589.00000	3,469,000	22.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	22.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,661.00000	8,781,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	37.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,661.00000	6,781,000	37.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,339.00000	3,219,000	23.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	23.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,761.00000	8,881,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	37.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,761.00000	6,881,000	37.31	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	8.90	Call		3,239.00000	3,119,000	24.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	24.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,711.00000	8,831,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	37.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,711.00000	6,831,000	37.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,289.00000	3,169,000	23.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	23.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,811.00000	8,931,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,811.00000	6,931,000	37.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,189.00000	3,069,000	24.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	24.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,961.00000	9,081,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	37.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,961.00000	7,081,000	37.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	31.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,961.00000	5,081,000	31.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		2.00000	1,000	24.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,963.00000	3,082,000	24.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,039.00000	2,919,000	24.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	24.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	39.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		9,011.00000	9,131,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	37.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,011.00000	7,131,000	37.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	31.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,011.00000	5,131,000	31.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		1.00000	1,000	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,012.00000	3,132,000	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,911.00000	9,031,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	37.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,911.00000	7,031,000	37.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	31.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,911.00000	5,031,000	31.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		2.00000	1,000	24.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,913.00000	3,032,000	24.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,089.00000	2,969,000	24.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	24.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,211.00000	8,331,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	36.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,211.00000	6,331,000	36.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	28.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,211.00000	4,331,000	28.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		6.00000	4,000	22.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,217.00000	2,335,000	22.96	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	8.35	Call		3,789.00000	3,669,000	22.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	22.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,189.00000	4,069,000	20.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	20.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,139.00000	3,019,000	24.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	24.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,139.00000	4,019,000	20.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	20.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,289.00000	4,169,000	20.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	20.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,089.00000	3,969,000	21.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	21.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,511.00000	8,631,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	36.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,511.00000	6,631,000	36.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,489.00000	3,369,000	23.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	23.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,989.00000	3,869,000	21.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	21.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,061.00000	8,181,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	35.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,061.00000	6,181,000	35.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	27.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,061.00000	4,181,000	27.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		7.00000	5,000	22.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,068.00000	2,186,000	22.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,939.00000	3,819,000	21.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	21.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,311.00000	8,431,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	36.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,311.00000	6,431,000	36.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	28.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,311.00000	4,431,000	28.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		5.00000	3,000	23.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,316.00000	2,434,000	23.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,689.00000	3,569,000	22.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	22.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,561.00000	8,681,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	36.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,561.00000	6,681,000	36.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,439.00000	3,319,000	23.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	23.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,261.00000	8,381,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	36.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,261.00000	6,381,000	36.19	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	16.40	Call		0.00000	0,000	28.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,261.00000	4,381,000	28.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		5.00000	3,000	23.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,266.00000	2,384,000	23.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,739.00000	3,619,000	22.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	22.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,611.00000	8,731,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	36.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,611.00000	6,731,000	36.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,389.00000	3,269,000	23.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	23.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.21790	12.34120		15.63	305,447.50	25	12,388.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,709.00000	9,832,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		1.00000	1,000	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,710.00000	7,833,000	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,009.00000	10,132,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		1.00000	1,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,010.00000	8,133,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,509.00000	9,632,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		2.00000	1,000	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,511.00000	7,633,000	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
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		6.00000	5,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,515.00000	5,637,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		37.00000	33,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,546.00000	3,665,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,359.00000	9,482,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		2.00000	2,000	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,361.00000	7,484,000	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		7.00000	6,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,366.00000	5,488,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		41.00000	37,000	24.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,400.00000	3,519,000	24.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,259.00000	9,382,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		2.00000	2,000	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,261.00000	7,384,000	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		170.00000	153,000	19.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,429.00000	1,535,000	19.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		371.00000	332,000	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		630.00000	714,000	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,768.00000	1,651,000	15.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		27.00000	33,000	15.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,749.00000	2,626,000	19.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		8.00000	8,000	19.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	28.34	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	21.40	Put		9,059.00000	9,182,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		2.00000	2,000	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,061.00000	7,184,000	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,109.00000	9,232,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		2.00000	2,000	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,111.00000	7,234,000	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		421.00000	377,000	16.37	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		530.00000	609,000	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,006.00000	913,000	14.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		115.00000	145,000	14.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,912.00000	1,794,000	16.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		21.00000	26,000	16.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,897.00000	2,775,000	19.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		6.00000	7,000	19.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,559.00000	9,682,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		6.00000	5,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,565.00000	5,687,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		36.00000	32,000	24.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,595.00000	3,714,000	24.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,759.00000	9,882,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		1.00000	1,000	28.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,760.00000	7,883,000	28.19	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	18.10	Call		4.00000	4,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,763.00000	5,886,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,909.00000	10,032,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		1.00000	1,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,910.00000	8,033,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		505.00000	447,000	15.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		414.00000	479,000	15.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,171.00000	1,065,000	14.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		80.00000	97,000	14.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,107.00000	1,986,000	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		16.00000	18,000	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,959.00000	10,082,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		1.00000	1,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,960.00000	8,083,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,127.00000	1,026,000	14.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		86.00000	108,000	14.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,057.00000	1,938,000	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		16.00000	20,000	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,859.00000	9,982,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		1.00000	1,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,860.00000	7,983,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		114.00000	103,000	21.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,973.00000	2,085,000	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		229.00000	205,000	18.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,088.00000	1,187,000	18.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		529.00000	467,000	15.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		388.00000	449,000	15.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,215.00000	1,106,000	14.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		74.00000	88,000	14.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,156.00000	2,035,000	16.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		15.00000	17,000	16.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,809.00000	9,932,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		4.00000	3,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,813.00000	5,935,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		31.00000	28,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,840.00000	3,960,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,659.00000	9,782,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		1.00000	1,000	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,660.00000	7,783,000	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,609.00000	9,732,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		1.00000	1,000	27.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,610.00000	7,733,000	27.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		5.00000	4,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,614.00000	5,736,000	25.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		35.00000	31,000	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,644.00000	3,763,000	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,459.00000	9,582,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		2.00000	1,000	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,461.00000	7,583,000	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		6.00000	5,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,465.00000	5,587,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		38.00000	34,000	24.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,497.00000	3,616,000	24.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		758.00000	679,000	15.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		217.00000	261,000	15.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,579.00000	1,464,000	15.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		38.00000	46,000	15.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,550.00000	2,428,000	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		9.00000	10,000	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,409.00000	9,532,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		2.00000	1,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,411.00000	7,533,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,309.00000	9,432,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		2.00000	2,000	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,311.00000	7,434,000	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		164.00000	148,000	19.91	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	13.65	Put		1,473.00000	1,580,000	19.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		859.00000	774,000	15.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		168.00000	206,000	15.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,721.00000	1,604,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		30.00000	36,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,209.00000	9,332,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		2.00000	2,000	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,211.00000	7,334,000	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		5.00000	4,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,714.00000	5,836,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		14.00000	11,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,723.00000	4,843,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		33.00000	30,000	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,742.00000	3,862,000	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		63.00000	56,000	23.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,772.00000	2,888,000	23.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		176.00000	159,000	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,385.00000	1,491,000	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		387.00000	346,000	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		596.00000	678,000	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		931.00000	841,000	14.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		140.00000	173,000	14.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,816.00000	1,699,000	16.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		25.00000	31,000	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	14/06/2010	Foreign Exchange Future	9.55	Call		2,798.00000	2,676,000	19.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		7.00000	8,000	19.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		111.00000	100,000	21.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,020.00000	2,132,000	21.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		3.00000	3,000	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,262.00000	6,385,000	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		22.00000	18,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,281.00000	4,400,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		43.00000	39,000	24.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,302.00000	3,421,000	24.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		581.00000	514,000	15.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		340.00000	396,000	15.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,304.00000	1,193,000	14.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		63.00000	75,000	14.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		3.00000	3,000	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,162.00000	6,285,000	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		268.00000	240,000	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		927.00000	1,022,000	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		636.00000	565,000	15.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		295.00000	347,000	15.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,394.00000	1,282,000	15.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		53.00000	64,000	15.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,353.00000	2,231,000	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		12.00000	13,000	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		4.00000	3,000	25.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,863.00000	5,985,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		12.00000	10,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,871.00000	4,992,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		30.00000	27,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,889.00000	4,009,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		56.00000	50,000	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,915.00000	3,032,000	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		158.00000	143,000	20.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,517.00000	1,625,000	20.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		342.00000	306,000	17.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		701.00000	788,000	17.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		824.00000	741,000	15.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		183.00000	223,000	15.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,673.00000	1,557,000	15.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		32.00000	39,000	15.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,649.00000	2,527,000	18.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		8.00000	9,000	18.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		726.00000	649,000	15.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		235.00000	281,000	15.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,533.00000	1,418,000	15.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		42.00000	50,000	15.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,501.00000	2,379,000	18.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		10.00000	11,000	18.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		7.00000	6,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,316.00000	5,438,000	25.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		20.00000	17,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,329.00000	4,449,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		238.00000	213,000	18.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,047.00000	1,145,000	18.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		555.00000	490,000	15.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		364.00000	422,000	15.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,205.00000	2,084,000	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		14.00000	16,000	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		3.00000	3,000	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,212.00000	6,335,000	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		23.00000	19,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,232.00000	4,351,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		45.00000	40,000	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,254.00000	3,372,000	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		125.00000	114,000	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,834.00000	1,946,000	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		257.00000	231,000	18.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		966.00000	1,063,000	18.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		608.00000	539,000	15.48	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		317.00000	371,000	15.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,349.00000	1,237,000	14.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		58.00000	69,000	14.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,303.00000	2,182,000	17.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		12.00000	14,000	17.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		3.00000	3,000	25.81	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	18.45	Put		6,112.00000	6,235,000	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		9.00000	7,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,118.00000	5,239,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		25.00000	21,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,134.00000	4,253,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		48.00000	43,000	23.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,157.00000	3,275,000	23.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		279.00000	250,000	17.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		888.00000	982,000	17.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		665.00000	592,000	15.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		274.00000	324,000	15.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,440.00000	1,327,000	15.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		49.00000	59,000	15.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,402.00000	2,280,000	17.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		11.00000	12,000	17.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		290.00000	260,000	17.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		849.00000	942,000	17.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		695.00000	620,000	15.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		254.00000	302,000	15.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,452.00000	2,330,000	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		11.00000	12,000	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		4.00000	3,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,913.00000	6,035,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		11.00000	9,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,920.00000	5,041,000	25.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		29.00000	26,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,938.00000	4,058,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		55.00000	49,000	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,964.00000	3,081,000	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		328.00000	293,000	17.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		737.00000	825,000	17.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		791.00000	710,000	15.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		200.00000	242,000	15.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,626.00000	1,511,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		35.00000	43,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,600.00000	2,478,000	18.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		9.00000	10,000	18.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		153.00000	138,000	20.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,562.00000	1,670,000	20.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		5.00000	4,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,664.00000	5,786,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		14.00000	12,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,673.00000	4,794,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		34.00000	31,000	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,693.00000	3,813,000	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		65.00000	58,000	23.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,724.00000	2,840,000	23.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		190.00000	171,000	19.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,299.00000	1,403,000	19.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		6.00000	5,000	25.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,415.00000	5,537,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		18.00000	16,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,427.00000	4,548,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		39.00000	35,000	24.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,448.00000	3,567,000	24.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		77.00000	69,000	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,486.00000	2,601,000	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		220.00000	198,000	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,129.00000	1,230,000	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		8.00000	7,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,217.00000	5,339,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,084.00000	987,000	14.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		93.00000	119,000	14.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,008.00000	1,890,000	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		17.00000	22,000	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,997.00000	2,874,000	20.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		6.00000	6,000	20.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		9.00000	8,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,068.00000	5,190,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		26.00000	22,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,085.00000	4,204,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		100.00000	89,000	21.92	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,159.00000	2,271,000	21.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,044.00000	950,000	14.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		103.00000	132,000	14.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,960.00000	1,842,000	16.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		19.00000	24,000	16.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		24.00000	20,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,183.00000	4,302,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		46.00000	41,000	24.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,205.00000	3,323,000	24.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		93.00000	83,000	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,252.00000	2,365,000	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		183.00000	164,000	19.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,342.00000	1,446,000	19.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		404.00000	361,000	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		563.00000	643,000	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		968.00000	877,000	14.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		127.00000	159,000	14.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,864.00000	1,746,000	16.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		23.00000	28,000	16.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,848.00000	2,725,000	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		7.00000	7,000	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		2.00000	1,000	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,561.00000	7,683,000	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		3.00000	3,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,062.00000	6,185,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		16.00000	13,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,575.00000	4,695,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		49.00000	44,000	23.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,108.00000	3,226,000	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		138.00000	125,000	20.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,697.00000	1,807,000	20.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		440.00000	393,000	16.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		499.00000	575,000	16.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,486.00000	1,373,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		45.00000	55,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,947.00000	2,825,000	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		6.00000	7,000	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,442.00000	4,319,000	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	1,000	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		129.00000	117,000	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,788.00000	1,899,000	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		1.00000	1,000	28.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,810.00000	7,933,000	28.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		3.00000	3,000	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,312.00000	6,435,000	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		12.00000	10,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,821.00000	4,942,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		42.00000	38,000	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,351.00000	3,470,000	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		118.00000	107,000	21.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,927.00000	2,039,000	21.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		356.00000	319,000	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		665.00000	751,000	16.96	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	11.15	Call		1,259.00000	1,149,000	14.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		68.00000	81,000	14.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,699.00000	2,577,000	19.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		8.00000	9,000	19.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,192.00000	4,069,000	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		1.00000	1,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,260.00000	8,383,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		2.00000	2,000	26.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,761.00000	6,884,000	26.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		8.00000	6,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,267.00000	5,388,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		32.00000	29,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,791.00000	3,911,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		86.00000	77,000	22.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,345.00000	2,459,000	22.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		247.00000	222,000	18.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,006.00000	1,104,000	18.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		894.00000	807,000	15.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		153.00000	189,000	15.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,254.00000	2,133,000	17.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		13.00000	15,000	17.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,743.00000	3,620,000	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	2,000	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		4.00000	3,000	25.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,963.00000	6,085,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		10.00000	9,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,969.00000	5,091,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		28.00000	25,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,987.00000	4,107,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		53.00000	47,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,012.00000	3,129,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		107.00000	96,000	21.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,066.00000	2,178,000	21.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		148.00000	134,000	20.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,607.00000	1,716,000	20.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		212.00000	190,000	18.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,171.00000	1,272,000	18.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		315.00000	282,000	17.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		774.00000	864,000	17.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		482.00000	428,000	15.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		441.00000	510,000	15.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		121.00000	110,000	21.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,880.00000	1,992,000	21.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		3.00000	3,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,012.00000	6,135,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		10.00000	8,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,019.00000	5,140,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		28.00000	23,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,037.00000	4,155,000	25.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		51.00000	46,000	23.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,060.00000	3,178,000	23.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		143.00000	129,000	20.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,652.00000	1,761,000	20.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		204.00000	184,000	19.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,213.00000	1,316,000	19.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		302.00000	270,000	17.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		811.00000	902,000	17.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		459.00000	410,000	16.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		468.00000	542,000	16.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		134.00000	121,000	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,743.00000	1,853,000	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		8.00000	7,000	25.43	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,167.00000	5,289,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		197.00000	177,000	19.17	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,256.00000	1,359,000	19.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		104.00000	92,000	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,113.00000	2,224,000	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		1.00000	1,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,460.00000	8,583,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		3.00000	2,000	26.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,462.00000	6,584,000	26.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		18.00000	15,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,477.00000	4,597,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		75.00000	66,000	22.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,534.00000	2,648,000	22.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,544.00000	3,421,000	22.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		3.00000	3,000	22.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		1.00000	1,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,360.00000	8,483,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		3.00000	2,000	26.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,362.00000	6,484,000	26.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		19.00000	16,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,378.00000	4,498,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		80.00000	71,000	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,439.00000	2,553,000	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,644.00000	3,521,000	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		3.00000	3,000	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		1.00000	1,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,410.00000	8,533,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		3.00000	2,000	26.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,412.00000	6,534,000	26.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,594.00000	3,471,000	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		3.00000	3,000	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		1.00000	1,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,660.00000	8,783,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		2.00000	2,000	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,661.00000	6,784,000	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,345.00000	3,222,000	21.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		4.00000	4,000	21.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		1.00000	0,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,760.00000	8,882,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		13.00000	11,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,772.00000	4,893,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		60.00000	54,000	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,819.00000	2,936,000	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,245.00000	3,123,000	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		4.00000	5,000	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		1.00000	1,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,710.00000	8,833,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		2.00000	2,000	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,711.00000	6,834,000	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,295.00000	3,172,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		4.00000	4,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		1.00000	0,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,810.00000	8,932,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		2.00000	2,000	26.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,811.00000	6,934,000	26.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		58.00000	52,000	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,867.00000	2,984,000	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,196.00000	3,073,000	20.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		5.00000	5,000	20.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,959.00000	9,082,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		2.00000	2,000	27.04	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	14/06/2010	Foreign Exchange Future	19.30	Put		6,961.00000	7,084,000	27.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,046.00000	2,924,000	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		5.00000	6,000	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,009.00000	9,132,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		2.00000	2,000	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,011.00000	7,134,000	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		1.00000	0,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,910.00000	9,032,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		2.00000	2,000	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,911.00000	7,034,000	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,096.00000	2,974,000	20.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		5.00000	6,000	20.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		1.00000	1,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,210.00000	8,333,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		90.00000	80,000	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,299.00000	2,412,000	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,793.00000	3,670,000	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	2,000	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,146.00000	3,023,000	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		5.00000	5,000	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,142.00000	4,019,000	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	1,000	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,292.00000	4,169,000	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	1,000	24.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,092.00000	3,969,000	24.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	1,000	24.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		1.00000	1,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,510.00000	8,633,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		3.00000	2,000	26.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,512.00000	6,634,000	26.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		17.00000	14,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,526.00000	4,646,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		72.00000	64,000	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,581.00000	2,696,000	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,494.00000	3,371,000	22.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		3.00000	3,000	22.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		1.00000	1,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,310.00000	8,433,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		83.00000	74,000	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,392.00000	2,506,000	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,693.00000	3,571,000	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		2.00000	3,000	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,993.00000	3,870,000	23.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		2.00000	2,000	23.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		1.00000	1,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,060.00000	8,183,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,943.00000	3,820,000	23.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	2,000	23.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		1.00000	1,000	28.34	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	20.90	Put		8,560.00000	8,683,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		2.00000	2,000	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,561.00000	6,684,000	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		70.00000	62,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,629.00000	2,744,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,444.00000	3,322,000	21.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		3.00000	4,000	21.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,159.00000	9,282,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		2.00000	2,000	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,161.00000	7,284,000	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		1.00000	1,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,610.00000	8,733,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		2.00000	2,000	26.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,611.00000	6,734,000	26.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		15.00000	13,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,624.00000	4,745,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		67.00000	60,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,676.00000	2,792,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,395.00000	3,272,000	21.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		4.00000	4,000	21.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		1.00000	0,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,860.00000	8,982,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		2.00000	2,000	26.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,861.00000	6,984,000	26.89	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	13/09/2010			12.41430	12.54130		16.33	347,600.40	28	1,261.00
£ / R	On	13/09/2010	12.73	Call		542.00000	520,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	12.73	Put		731.00000	836,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	12.78	Call		560.00000	500,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	12.78	Put		799.00000	866,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	12.68	Call		563.00000	540,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	12.68	Put		702.00000	806,000	17.00	0.00	0	0.00
¥ / R	On	15/03/2010			0.08340	0.08410		23.07	0.00	0	1,364.00
¥ / R	On	15/03/2010	0.08	Call		514.00000	458,000	23.07	0.00	0	0.00
¥ / R	On	15/03/2010	0.08	Put		104.00000	118,000	23.07	0.00	0	0.00
¥ / R	On	15/03/2010	0.09	Call		123.00000	103,000	28.91	0.00	0	0.00
¥ / R	On	15/03/2010	0.09	Put		713.00000	763,000	28.91	0.00	0	0.00
¥ / R	On	15/03/2010	0.07	Call		1,416.00000	1,347,000	26.78	0.00	0	0.00
¥ / R	On	15/03/2010	0.07	Put		6.00000	7,000	26.78	0.00	0	0.00
¥ / R	On	14/06/2010			0.08490	0.08560		27.78	0.00	0	0.00
¥ / R	On	14/06/2010	0.08	Call		809.00000	759,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.08	Put		249.00000	269,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Call		397.00000	367,000	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Put		837.00000	877,000	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Call		1,583.00000	1,517,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Put		23.00000	27,000	21.00	0.00	0	0.00
€ / R	On	15/03/2010			10.51250	10.60870		14.03	35,605,837.50	3,387	22,109.00
€ / R	On	15/03/2010	19.65	Call		0.00000	0,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	19.65	Put		9,041.00000	9,138,000	38.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	37.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		7,041.00000	7,138,000	37.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	32.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		5,041.00000	5,138,000	32.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	24.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		3,041.00000	3,138,000	24.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		16.00000	11,000	17.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		1,057.00000	1,149,000	17.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		187.00000	144,000	14.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		228.00000	282,000	14.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		965.00000	873,000	15.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		6.00000	11,000	15.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		1,959.00000	1,863,000	20.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	1,000	20.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		2,959.00000	2,863,000	22.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	1,000	22.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,291.00000	9,388,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	37.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,291.00000	7,388,000	37.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,391.00000	9,488,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	37.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,391.00000	7,488,000	37.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	38.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,141.00000	9,238,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	37.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,141.00000	7,238,000	37.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		2.00000	1,000	20.86	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,993.00000	2,089,000	20.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,941.00000	9,038,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	37.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,941.00000	7,038,000	37.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	32.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,941.00000	5,038,000	32.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	24.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,941.00000	3,038,000	24.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		21.00000	14,000	17.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		962.00000	1,052,000	17.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		235.00000	182,000	14.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		176.00000	220,000	14.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,063.00000	969,000	15.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		4.00000	7,000	15.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,059.00000	1,963,000	20.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	1,000	20.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,059.00000	2,963,000	22.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	1,000	22.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,791.00000	8,888,000	38.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	36.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,791.00000	6,888,000	36.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	31.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,791.00000	4,888,000	31.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	24.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,791.00000	2,888,000	24.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		30.00000	21,000	16.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		821.00000	909,000	16.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		326.00000	260,000	14.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		117.00000	148,000	14.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,212.00000	1,116,000	16.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		3.00000	4,000	16.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,209.00000	2,113,000	21.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	1,000	21.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,209.00000	3,113,000	23.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	1,000	23.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,841.00000	8,938,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	36.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,841.00000	6,938,000	36.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	31.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,841.00000	4,938,000	31.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	24.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,841.00000	2,938,000	24.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		27.00000	19,000	17.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		868.00000	957,000	17.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		294.00000	231,000	14.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		135.00000	169,000	14.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,162.00000	1,067,000	15.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		3.00000	5,000	15.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,159.00000	2,063,000	21.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	1,000	21.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,159.00000	3,063,000	22.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	1,000	22.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,191.00000	9,288,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	37.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,191.00000	7,288,000	37.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,441.00000	9,538,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	37.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,441.00000	7,538,000	37.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,491.00000	9,588,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	37.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,491.00000	7,588,000	37.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,341.00000	9,438,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	37.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,341.00000	7,438,000	37.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,241.00000	9,338,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	37.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,241.00000	7,338,000	37.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		9,091.00000	9,188,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	37.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		7,091.00000	7,188,000	37.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,991.00000	9,088,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	37.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,991.00000	7,088,000	37.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	32.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,991.00000	5,088,000	32.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	24.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,991.00000	3,088,000	24.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		18.00000	13,000	17.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		1,009.00000	1,101,000	17.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		209.00000	162,000	14.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		200.00000	250,000	14.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,014.00000	921,000	15.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		5.00000	9,000	15.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,009.00000	1,913,000	20.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	1,000	20.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,009.00000	2,913,000	22.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	1,000	22.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,891.00000	8,988,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	37.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,891.00000	6,988,000	37.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,741.00000	8,838,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	36.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,741.00000	6,838,000	36.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	31.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,741.00000	4,838,000	31.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	27.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,741.00000	3,838,000	27.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	23.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,741.00000	2,838,000	23.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		3.00000	2,000	19.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,744.00000	1,840,000	19.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		35.00000	24,000	16.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		776.00000	862,000	16.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		360.00000	290,000	14.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		101.00000	128,000	14.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,261.00000	1,166,000	16.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		2.00000	4,000	16.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,259.00000	2,163,000	21.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	1,000	21.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,259.00000	3,163,000	23.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	1,000	23.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	31.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,891.00000	4,988,000	31.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	28.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,891.00000	3,988,000	28.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	24.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,891.00000	2,988,000	24.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		2.00000	1,000	20.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,893.00000	1,989,000	20.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		24.00000	16,000	17.25	224.00	14	10.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		915.00000	1,004,000	17.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		264.00000	203,000	14.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		155.00000	191,000	14.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,113.00000	1,018,000	15.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		4.00000	6,000	15.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,109.00000	2,013,000	21.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	1,000	21.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,109.00000	3,013,000	22.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	1,000	22.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	32.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		5,091.00000	5,188,000	32.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	29.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		4,091.00000	4,188,000	29.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	25.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,091.00000	3,188,000	25.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	1,000	21.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,092.00000	2,189,000	21.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		14.00000	10,000	17.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,105.00000	1,198,000	17.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		167.00000	128,000	14.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		258.00000	316,000	14.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		917.00000	825,000	15.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		8.00000	13,000	15.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1,909.00000	1,813,000	19.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	1,000	19.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		2,909.00000	2,813,000	22.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	1,000	22.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	32.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,141.00000	5,238,000	32.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	29.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,141.00000	4,238,000	29.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	25.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,141.00000	3,238,000	25.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		1.00000	1,000	21.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		2,142.00000	2,239,000	21.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		13.00000	9,000	18.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,154.00000	1,247,000	18.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		149.00000	113,000	14.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		290.00000	351,000	14.84	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	9.75	Call		869.00000	778,000	15.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		10.00000	16,000	15.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,859.00000	1,763,000	19.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	1,000	19.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,859.00000	2,763,000	22.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	1,000	22.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,341.00000	5,438,000	33.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	29.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,341.00000	4,438,000	29.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	26.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,341.00000	3,438,000	26.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	1,000	22.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,342.00000	2,439,000	22.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		8.00000	5,000	18.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,349.00000	1,443,000	18.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		93.00000	69,000	15.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		434.00000	507,000	15.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		684.00000	597,000	14.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		25.00000	35,000	14.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,659.00000	1,563,000	18.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	1,000	18.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,659.00000	2,563,000	21.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	1,000	21.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,391.00000	5,488,000	33.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	30.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,391.00000	4,488,000	30.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	26.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,391.00000	3,488,000	26.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		1.00000	1,000	22.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,392.00000	2,489,000	22.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		7.00000	5,000	18.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,398.00000	1,493,000	18.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		83.00000	60,000	15.64	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		474.00000	548,000	15.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		639.00000	554,000	14.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		30.00000	42,000	14.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,610.00000	1,514,000	18.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1.00000	2,000	18.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,609.00000	2,513,000	21.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	1,000	21.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,241.00000	5,338,000	33.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	29.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,241.00000	4,338,000	29.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	25.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,241.00000	3,338,000	25.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	1,000	21.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,242.00000	2,339,000	21.84	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	11.85	Call		10.00000	7,000	18.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,251.00000	1,345,000	18.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		118.00000	88,000	15.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		359.00000	426,000	15.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		775.00000	686,000	14.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		16.00000	24,000	14.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,759.00000	1,663,000	19.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	1,000	19.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,759.00000	2,663,000	22.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	1,000	22.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,191.00000	5,288,000	33.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	29.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,191.00000	4,288,000	29.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	25.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,191.00000	3,288,000	25.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		1.00000	1,000	21.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,192.00000	2,289,000	21.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		11.00000	8,000	18.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,202.00000	1,296,000	18.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		133.00000	100,000	15.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		324.00000	388,000	15.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		822.00000	732,000	15.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		13.00000	20,000	15.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,809.00000	1,713,000	19.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	1,000	19.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,809.00000	2,713,000	22.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	1,000	22.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,291.00000	5,388,000	33.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	29.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,291.00000	4,388,000	29.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	25.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,291.00000	3,388,000	25.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	1,000	22.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,292.00000	2,389,000	22.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		9.00000	6,000	18.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,300.00000	1,394,000	18.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		105.00000	78,000	15.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		396.00000	466,000	15.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		729.00000	641,000	14.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		20.00000	29,000	14.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,709.00000	1,613,000	18.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	1,000	18.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,709.00000	2,613,000	21.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		0.00000	1,000	21.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,541.00000	5,638,000	34.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	30.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,541.00000	4,638,000	30.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	26.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,541.00000	3,638,000	26.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		1.00000	0,000	23.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,542.00000	2,638,000	23.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		5.00000	3,000	19.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,546.00000	1,641,000	19.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		57.00000	41,000	16.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		598.00000	679,000	16.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		512.00000	432,000	14.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		53.00000	70,000	14.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,460.00000	1,364,000	17.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1.00000	2,000	17.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,459.00000	2,363,000	21.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	1,000	21.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,441.00000	5,538,000	33.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	30.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,441.00000	4,538,000	30.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	26.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,441.00000	3,538,000	26.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		1.00000	1,000	22.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,442.00000	2,539,000	22.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		6.00000	4,000	19.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,447.00000	1,542,000	19.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		73.00000	53,000	15.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		514.00000	591,000	15.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		596.00000	512,000	14.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		37.00000	50,000	14.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,560.00000	1,464,000	17.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1.00000	2,000	17.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,559.00000	2,463,000	21.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	1,000	21.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,491.00000	5,588,000	34.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	30.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,491.00000	4,588,000	30.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	26.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,491.00000	3,588,000	26.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		1.00000	1,000	22.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,492.00000	2,589,000	22.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		65.00000	47,000	15.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		556.00000	635,000	15.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		553.00000	471,000	14.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		44.00000	59,000	14.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,510.00000	1,414,000	17.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1.00000	2,000	17.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,509.00000	2,413,000	21.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		0.00000	1,000	21.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,591.00000	5,688,000	34.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	30.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,591.00000	4,688,000	30.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	27.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,591.00000	3,688,000	27.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		1.00000	0,000	23.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,592.00000	2,688,000	23.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		4.00000	3,000	19.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,595.00000	1,691,000	19.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		50.00000	36,000	16.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		641.00000	724,000	16.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		472.00000	394,000	14.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		63.00000	82,000	14.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,410.00000	1,314,000	17.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1.00000	2,000	17.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,409.00000	2,313,000	21.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	1,000	21.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,641.00000	5,738,000	34.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	31.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,641.00000	4,738,000	31.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	27.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,641.00000	3,738,000	27.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		1.00000	0,000	23.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,642.00000	2,738,000	23.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		4.00000	3,000	19.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,645.00000	1,741,000	19.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		44.00000	32,000	16.45	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		685.00000	770,000	16.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		433.00000	358,000	14.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		74.00000	96,000	14.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,361.00000	1,265,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		2.00000	3,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,359.00000	2,263,000	21.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		0.00000	1,000	21.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		5.00000	4,000	19.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,496.00000	1,592,000	19.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,541.00000	8,638,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	36.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,541.00000	6,638,000	36.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,459.00000	3,363,000	24.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	1,000	24.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,691.00000	8,788,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	36.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,691.00000	6,788,000	36.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	31.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,691.00000	4,788,000	31.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		1.00000	0,000	23.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,692.00000	2,788,000	23.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		39.00000	28,000	16.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		730.00000	816,000	16.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		396.00000	323,000	14.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		87.00000	111,000	14.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,311.00000	1,215,000	16.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		2.00000	3,000	16.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,309.00000	2,213,000	21.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		0.00000	1,000	21.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,309.00000	3,213,000	23.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	1,000	23.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,641.00000	8,738,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	36.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,641.00000	6,738,000	36.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,359.00000	3,263,000	23.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	1,000	23.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,491.00000	8,588,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	36.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,491.00000	6,588,000	36.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,509.00000	3,413,000	24.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	1,000	24.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,591.00000	8,688,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	36.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,591.00000	6,688,000	36.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,409.00000	3,313,000	23.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	1,000	23.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.69010	10.78940		15.08	3,046,678.50	285	12,966.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		114.00000	99,000	19.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,425.00000	1,509,000	19.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		135.00000	117,000	18.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,246.00000	1,327,000	18.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		124.00000	107,000	19.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,335.00000	1,417,000	19.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	28.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,511.00000	8,610,000	28.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		1.00000	1,000	26.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,512.00000	6,611,000	26.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		6.00000	4,000	24.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,517.00000	4,614,000	24.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		40.00000	33,000	22.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,551.00000	2,643,000	22.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		237.00000	206,000	16.95	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		748.00000	816,000	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		663.00000	593,000	14.52	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		174.00000	203,000	14.52	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,510.00000	1,414,000	14.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		21.00000	24,000	14.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,493.00000	2,394,000	18.61	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	8.30	Put		4.00000	4,000	18.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,490.00000	3,391,000	22.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		1.00000	1,000	22.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	28.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,811.00000	8,910,000	28.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		1.00000	1,000	26.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,812.00000	6,911,000	26.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		4.00000	3,000	24.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,815.00000	4,913,000	24.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		30.00000	24,000	22.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,841.00000	2,934,000	22.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		177.00000	154,000	17.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		988.00000	1,064,000	17.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		486.00000	428,000	14.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		297.00000	338,000	14.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,225.00000	1,131,000	14.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		36.00000	41,000	14.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,196.00000	2,097,000	17.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		7.00000	7,000	17.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,191.00000	3,092,000	21.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		2.00000	2,000	21.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	28.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,911.00000	9,010,000	28.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		1.00000	1,000	26.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,912.00000	7,011,000	26.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		4.00000	3,000	24.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,915.00000	5,013,000	24.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		27.00000	22,000	22.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,938.00000	3,032,000	22.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		162.00000	141,000	18.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,073.00000	1,151,000	18.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		435.00000	382,000	15.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		346.00000	392,000	15.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,132.00000	1,039,000	13.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		43.00000	49,000	13.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,097.00000	1,998,000	16.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		8.00000	8,000	16.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,091.00000	2,992,000	21.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		2.00000	2,000	21.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	28.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,561.00000	8,660,000	28.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		1.00000	1,000	26.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,562.00000	6,661,000	26.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		6.00000	4,000	24.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,567.00000	4,664,000	24.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		38.00000	31,000	22.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,599.00000	2,691,000	22.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		225.00000	196,000	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		786.00000	856,000	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		631.00000	563,000	14.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		192.00000	223,000	14.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,462.00000	1,366,000	14.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		23.00000	26,000	14.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,444.00000	2,345,000	18.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		5.00000	5,000	18.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,440.00000	3,341,000	22.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		1.00000	1,000	22.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	28.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,611.00000	8,710,000	28.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		1.00000	1,000	26.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,612.00000	6,711,000	26.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		5.00000	4,000	24.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,616.00000	4,714,000	24.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		36.00000	30,000	22.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,647.00000	2,740,000	22.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		215.00000	187,000	17.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		826.00000	897,000	17.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		600.00000	534,000	14.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		211.00000	244,000	14.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,414.00000	1,319,000	14.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		25.00000	29,000	14.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,394.00000	2,295,000	18.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		5.00000	5,000	18.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,390.00000	3,291,000	22.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		1.00000	1,000	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	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	28.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,761.00000	8,860,000	28.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		1.00000	1,000	26.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,762.00000	6,861,000	26.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		5.00000	3,000	24.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,766.00000	4,863,000	24.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		31.00000	25,000	22.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,792.00000	2,885,000	22.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		186.00000	162,000	17.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		947.00000	1,022,000	17.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		513.00000	453,000	14.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		274.00000	313,000	14.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,272.00000	1,177,000	14.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		33.00000	37,000	14.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,245.00000	2,146,000	17.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		6.00000	6,000	17.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,241.00000	3,141,000	21.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		2.00000	1,000	21.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	28.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,661.00000	8,760,000	28.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		1.00000	1,000	26.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,662.00000	6,761,000	26.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		5.00000	4,000	24.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,666.00000	4,764,000	24.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		35.00000	28,000	22.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,696.00000	2,788,000	22.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		205.00000	178,000	17.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		866.00000	938,000	17.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		570.00000	506,000	14.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		231.00000	266,000	14.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,367.00000	1,271,000	14.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		28.00000	31,000	14.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,344.00000	2,246,000	18.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		5.00000	6,000	18.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,340.00000	3,241,000	21.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		1.00000	1,000	21.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	28.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,711.00000	8,810,000	28.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		1.00000	1,000	26.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,712.00000	6,811,000	26.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		5.00000	4,000	24.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,716.00000	4,814,000	24.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		33.00000	27,000	22.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,744.00000	2,837,000	22.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		195.00000	170,000	17.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		906.00000	980,000	17.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		541.00000	479,000	14.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		252.00000	289,000	14.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,319.00000	1,224,000	14.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		30.00000	34,000	14.33	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	14/06/2010	Foreign Exchange Future	8.50	Call		2,295.00000	2,196,000	17.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		6.00000	6,000	17.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,291.00000	3,191,000	21.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		2.00000	1,000	21.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,061.00000	9,160,000	28.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	27.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,062.00000	7,161,000	27.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		3.00000	2,000	24.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,064.00000	5,162,000	24.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		24.00000	19,000	22.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,085.00000	3,179,000	22.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		141.00000	123,000	18.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,202.00000	1,283,000	18.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		372.00000	327,000	15.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		433.00000	487,000	15.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,001.00000	914,000	13.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		62.00000	74,000	13.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,949.00000	1,851,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		10.00000	11,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,941.00000	2,842,000	20.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		2.00000	2,000	20.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	28.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,011.00000	9,110,000	28.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		1.00000	1,000	27.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,012.00000	7,111,000	27.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		3.00000	3,000	24.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,014.00000	5,113,000	24.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		25.00000	20,000	22.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,036.00000	3,130,000	22.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		148.00000	128,000	18.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,159.00000	1,238,000	18.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		391.00000	344,000	15.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		402.00000	454,000	15.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,043.00000	955,000	13.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		54.00000	65,000	13.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,998.00000	1,900,000	16.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		9.00000	10,000	16.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,991.00000	2,892,000	20.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		2.00000	2,000	20.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,111.00000	9,210,000	28.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	27.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,112.00000	7,211,000	27.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		3.00000	2,000	24.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,114.00000	5,212,000	24.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		23.00000	18,000	22.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,134.00000	3,228,000	22.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		353.00000	310,000	15.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		464.00000	520,000	15.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		959.00000	874,000	13.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		70.00000	84,000	13.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,900.00000	1,802,000	16.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		11.00000	12,000	16.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,892.00000	2,792,000	20.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		3.00000	2,000	20.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,161.00000	9,260,000	28.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		1.00000	0,000	27.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,162.00000	7,260,000	27.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		3.00000	2,000	24.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,164.00000	5,262,000	24.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		22.00000	17,000	22.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,183.00000	3,277,000	22.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		129.00000	112,000	18.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,290.00000	1,372,000	18.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		336.00000	294,000	15.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		497.00000	554,000	15.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		919.00000	836,000	14.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		80.00000	96,000	14.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,851.00000	1,753,000	16.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		12.00000	13,000	16.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,842.00000	2,743,000	20.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		3.00000	3,000	20.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	28.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,961.00000	9,060,000	28.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		1.00000	1,000	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,962.00000	7,061,000	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		4.00000	3,000	24.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,965.00000	5,063,000	24.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		26.00000	21,000	22.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,987.00000	3,081,000	22.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		154.00000	134,000	18.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,115.00000	1,194,000	18.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		411.00000	362,000	15.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		372.00000	422,000	15.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,086.00000	996,000	13.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		47.00000	56,000	13.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,047.00000	1,949,000	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		8.00000	9,000	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,041.00000	2,942,000	20.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		2.00000	2,000	20.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,211.00000	9,310,000	28.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		1.00000	0,000	27.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,212.00000	7,310,000	27.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		3.00000	2,000	24.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,214.00000	5,312,000	24.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		21.00000	16,000	22.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,232.00000	3,326,000	22.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		319.00000	280,000	16.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		530.00000	590,000	16.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		879.00000	798,000	14.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		90.00000	108,000	14.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,802.00000	1,704,000	15.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		13.00000	14,000	15.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,792.00000	2,693,000	19.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		3.00000	3,000	19.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	28.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,361.00000	9,460,000	28.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		1.00000	0,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,362.00000	7,460,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		2.00000	2,000	25.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,363.00000	5,462,000	25.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		18.00000	14,000	23.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,379.00000	3,474,000	23.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		109.00000	95,000	19.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,470.00000	1,555,000	19.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		275.00000	240,000	16.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		636.00000	700,000	16.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		767.00000	691,000	14.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		128.00000	151,000	14.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,655.00000	1,558,000	15.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		16.00000	18,000	15.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,643.00000	2,544,000	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	14/06/2010	Foreign Exchange Future	8.15	Put		4.00000	4,000	19.23	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.86090	10.96410		15.59	0.00	0	500.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		331.00000	300,000	17.70	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,032.00000	1,104,000	17.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.03030	11.13650		16.01	0.00	0	155.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		16.00000	14,000	28.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,080.00000	9,184,000	28.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		38.00000	35,000	27.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,102.00000	7,205,000	27.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		76.00000	70,000	25.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,140.00000	5,240,000	25.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		155.00000	144,000	22.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,219.00000	3,314,000	22.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		376.00000	347,000	18.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,440.00000	1,517,000	18.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		643.00000	594,000	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		707.00000	764,000	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,165.00000	1,087,000	14.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		229.00000	257,000	14.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,988.00000	1,888,000	14.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		52.00000	58,000	14.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,954.00000	2,849,000	17.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		18.00000	19,000	17.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		405.00000	374,000	18.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,319.00000	1,394,000	18.30	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	13/12/2010	Foreign Exchange Future	20.25	Call		15.00000	14,000	28.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,129.00000	9,234,000	28.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		37.00000	34,000	27.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,151.00000	7,254,000	27.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		74.00000	69,000	25.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,188.00000	5,289,000	25.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		152.00000	141,000	22.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,266.00000	3,361,000	22.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		366.00000	338,000	18.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,480.00000	1,558,000	18.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		625.00000	578,000	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		739.00000	798,000	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,132.00000	1,056,000	14.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		246.00000	276,000	14.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,943.00000	1,843,000	14.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		57.00000	63,000	14.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,905.00000	2,800,000	17.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		19.00000	20,000	17.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		11.00000	9,000	28.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,825.00000	9,929,000	28.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		29.00000	27,000	28.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,843.00000	7,947,000	28.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		60.00000	55,000	26.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,874.00000	5,975,000	26.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		119.00000	110,000	23.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,933.00000	4,030,000	23.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		264.00000	245,000	20.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,078.00000	2,165,000	20.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		427.00000	394,000	18.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,241.00000	1,314,000	18.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		746.00000	688,000	15.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		560.00000	608,000	15.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,349.00000	1,260,000	14.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		163.00000	180,000	14.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,224.00000	2,119,000	14.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		38.00000	39,000	14.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		11.00000	10,000	28.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,725.00000	9,830,000	28.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		30.00000	28,000	28.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,744.00000	7,848,000	28.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		62.00000	57,000	26.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,776.00000	5,877,000	26.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		123.00000	114,000	23.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,837.00000	3,934,000	23.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		276.00000	256,000	20.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,990.00000	2,076,000	20.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		450.00000	415,000	17.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,164.00000	1,235,000	17.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		793.00000	732,000	15.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		507.00000	552,000	15.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,428.00000	1,337,000	14.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		142.00000	157,000	14.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,320.00000	2,215,000	15.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		34.00000	35,000	15.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		18.00000	15,000	28.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,882.00000	8,985,000	28.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		41.00000	37,000	27.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,905.00000	7,007,000	27.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		81.00000	75,000	25.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,945.00000	5,045,000	25.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		168.00000	155,000	22.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,032.00000	3,125,000	22.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		416.00000	384,000	18.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,280.00000	1,354,000	18.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		724.00000	667,000	16.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		588.00000	637,000	16.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,310.00000	1,222,000	14.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		174.00000	192,000	14.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,176.00000	2,071,000	14.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		40.00000	41,000	14.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,151.00000	3,046,000	17.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		15.00000	16,000	17.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		17.00000	15,000	28.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,981.00000	9,085,000	28.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		39.00000	36,000	27.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,003.00000	7,106,000	27.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		78.00000	72,000	25.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,042.00000	5,142,000	25.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		161.00000	149,000	22.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,125.00000	3,219,000	22.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		395.00000	365,000	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,359.00000	1,435,000	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		681.00000	630,000	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		645.00000	700,000	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,234.00000	1,153,000	14.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		198.00000	223,000	14.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,080.00000	1,979,000	14.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		44.00000	49,000	14.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,052.00000	2,947,000	17.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		16.00000	17,000	17.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		14.00000	13,000	28.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,278.00000	9,383,000	28.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		35.00000	32,000	27.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,299.00000	7,402,000	27.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		71.00000	65,000	25.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,335.00000	5,435,000	25.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		144.00000	133,000	22.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,408.00000	3,503,000	22.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		340.00000	314,000	19.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,604.00000	1,684,000	19.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		575.00000	531,000	16.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		839.00000	901,000	16.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,038.00000	965,000	15.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		302.00000	335,000	15.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,809.00000	1,711,000	14.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		73.00000	81,000	14.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,758.00000	2,653,000	16.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		22.00000	23,000	16.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		13.00000	12,000	28.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,427.00000	9,532,000	28.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		34.00000	31,000	27.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,448.00000	7,551,000	27.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		68.00000	62,000	26.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,482.00000	5,582,000	26.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		136.00000	126,000	23.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,550.00000	3,646,000	23.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		317.00000	293,000	19.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,731.00000	1,813,000	19.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		529.00000	488,000	17.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		943.00000	1,008,000	17.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		950.00000	881,000	15.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		364.00000	401,000	15.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,678.00000	1,582,000	14.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		92.00000	102,000	14.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,611.00000	2,507,000	16.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		25.00000	27,000	16.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		19.00000	17,000	28.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,733.00000	8,837,000	28.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		43.00000	39,000	27.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,757.00000	6,859,000	27.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		85.00000	79,000	25.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,799.00000	4,899,000	25.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		178.00000	165,000	21.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,892.00000	2,985,000	21.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,299.00000	3,194,000	18.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		13.00000	14,000	18.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		18.00000	16,000	28.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,782.00000	8,886,000	28.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		42.00000	39,000	27.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,806.00000	6,909,000	27.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		84.00000	77,000	25.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,848.00000	4,947,000	25.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		175.00000	161,000	21.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,939.00000	3,031,000	21.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		438.00000	404,000	17.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,202.00000	1,274,000	17.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		769.00000	710,000	15.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		533.00000	580,000	15.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,388.00000	1,298,000	14.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		152.00000	168,000	14.50	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	13/12/2010	Foreign Exchange Future	8.90	Call		2,272.00000	2,167,000	15.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		36.00000	37,000	15.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,250.00000	3,144,000	18.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		14.00000	14,000	18.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		18.00000	16,000	28.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,832.00000	8,936,000	28.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		42.00000	38,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,856.00000	6,958,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		82.00000	76,000	25.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,896.00000	4,996,000	25.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		171.00000	158,000	22.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,985.00000	3,078,000	22.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,200.00000	3,095,000	18.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		14.00000	15,000	18.03	0.00	0	0.00
AL13	On	04/02/2010	Index Future			254.70700	254.57800			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			325.82500	325.03600			188,978,500.00	58	0.00
AL7T	On	06/05/2010	Index Future			331.67100	325.00000			205,636,020.00	62	58.00
ALBI	On	04/02/2010	Index Future			301.48000	300.98600			1,456,148,400.00	483	234.00
ALBI	On	06/05/2010	Index Future			306.73800	306.19400			1,484,611,920.00	484	1,204.00
ALBI	On	05/08/2010	Index Future			312.24100	311.60300			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.62300	6.71330		16.27	8,874,820.00	1,340	14,736.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	50.47	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		8,087.00000	8,177,000	50.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	47.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		6,087.00000	6,177,000	47.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	41.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		4,087.00000	4,177,000	41.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	28.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		2,087.00000	2,177,000	28.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		916.00000	827,000	20.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		3.00000	4,000	20.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		1,913.00000	1,823,000	26.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	26.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		2,913.00000	2,823,000	23.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	23.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		3,913.00000	3,823,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	50.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,187.00000	8,277,000	50.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	47.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,187.00000	6,277,000	47.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	41.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,187.00000	4,277,000	41.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	29.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,187.00000	2,277,000	29.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		818.00000	730,000	19.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		5.00000	7,000	19.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,813.00000	1,723,000	26.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	26.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,813.00000	2,723,000	24.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	24.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,813.00000	3,723,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	50.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,237.00000	8,327,000	50.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	47.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,237.00000	6,327,000	47.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	41.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,237.00000	4,327,000	41.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	29.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,237.00000	2,327,000	29.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		770.00000	682,000	19.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		7.00000	9,000	19.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,763.00000	1,673,000	25.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	25.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,763.00000	2,673,000	24.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	24.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,763.00000	3,673,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	50.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,137.00000	8,227,000	50.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	47.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,137.00000	6,227,000	47.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	41.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		4,137.00000	4,227,000	41.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	29.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		2,137.00000	2,227,000	29.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		867.00000	779,000	20.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		4.00000	6,000	20.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		1,863.00000	1,773,000	26.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	26.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		2,863.00000	2,773,000	24.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	24.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		3,863.00000	3,773,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	50.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		8,037.00000	8,127,000	50.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	47.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		6,037.00000	6,127,000	47.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	40.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		4,037.00000	4,127,000	40.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		1.00000	0,000	28.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		2,038.00000	2,127,000	28.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		966.00000	876,000	20.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		3.00000	3,000	20.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		1,963.00000	1,873,000	27.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	27.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		2,963.00000	2,873,000	23.42	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	3.75	Put		0.00000	0,000	23.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		3,963.00000	3,873,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	50.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,737.00000	7,827,000	50.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	46.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,737.00000	5,827,000	46.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	39.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,737.00000	3,827,000	39.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		1.00000	1,000	26.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,738.00000	1,828,000	26.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,264.00000	1,174,000	22.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		1.00000	1,000	22.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,263.00000	2,173,000	27.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	27.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,263.00000	3,173,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,263.00000	4,173,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	50.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,937.00000	8,027,000	50.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	47.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,937.00000	6,027,000	47.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	40.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,937.00000	4,027,000	40.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		1.00000	0,000	27.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,938.00000	2,027,000	27.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,065.00000	975,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		2.00000	2,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,063.00000	1,973,000	27.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	27.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,063.00000	2,973,000	22.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	22.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,063.00000	3,973,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	50.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,987.00000	8,077,000	50.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	47.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,987.00000	6,077,000	47.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	40.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,987.00000	4,077,000	40.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		1.00000	0,000	28.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,988.00000	2,077,000	28.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,015.00000	926,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		2.00000	3,000	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,013.00000	1,923,000	27.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	27.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,013.00000	2,923,000	23.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,013.00000	3,923,000	22.57	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.70	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.60	Call		0.00000	0,000	50.47	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.60	Put		7,887.00000	7,977,000	50.47	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.60	Call		0.00000	0,000	47.20	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.60	Put		5,887.00000	5,977,000	47.20	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.60	Call		0.00000	0,000	40.44	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.60	Put		3,887.00000	3,977,000	40.44	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.60	Call		1.00000	0,000	27.54	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.60	Put		1,888.00000	1,977,000	27.54	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.60	Call		1,114.00000	1,025,000	21.55	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.60	Put		1.00000	2,000	21.55	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.60	Call		2,113.00000	2,023,000	28.28	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.60	Put		0.00000	0,000	28.28	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.60	Call		3,113.00000	3,023,000	22.57	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.60	Call		4,113.00000	4,023,000	22.57	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	50.39	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.55	Put		7,837.00000	7,927,000	50.39	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	47.03	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.55	Put		5,837.00000	5,927,000	47.03	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	40.12	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.55	Put		3,837.00000	3,927,000	40.12	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.55	Call		1.00000	1,000	27.26	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.55	Put		1,838.00000	1,928,000	27.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,164.00000	1,074,000	21.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		1.00000	1,000	21.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,163.00000	2,073,000	28.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	28.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,163.00000	3,073,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,163.00000	4,073,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	50.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,787.00000	7,877,000	50.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	46.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,787.00000	5,877,000	46.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	39.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,787.00000	3,877,000	39.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		1.00000	1,000	26.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,788.00000	1,878,000	26.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,214.00000	1,124,000	22.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		1.00000	1,000	22.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,213.00000	2,123,000	27.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	27.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,213.00000	3,123,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,213.00000	4,123,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	50.14	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.40	Put		7,687.00000	7,777,000	50.14	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.40	Call		0.00000	0,000	46.53	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.40	Put		5,687.00000	5,777,000	46.53	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.40	Call		0.00000	0,000	39.15	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.40	Put		3,687.00000	3,777,000	39.15	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.40	Call		1.00000	1,000	26.41	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.40	Put		1,688.00000	1,778,000	26.41	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.40	Call		1,314.00000	1,224,000	22.90	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.40	Put		1.00000	1,000	22.90	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.40	Call		2,313.00000	2,223,000	27.14	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.40	Put		0.00000	0,000	27.14	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.40	Call		3,313.00000	3,223,000	22.57	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.40	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.40	Call		4,313.00000	4,223,000	22.57	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.40	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.10	Call		627.00000	541,000	18.91	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.10	Put		14.00000	18,000	18.91	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.00	Call		721.00000	635,000	19.44	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.00	Put		8.00000	12,000	19.44	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.05	Call		674.00000	588,000	19.17	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.05	Put		11.00000	15,000	19.17	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.95	Call		73.00000	51,000	18.24	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.95	Put		310.00000	378,000	18.24	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.85	Call		100.00000	71,000	17.68	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.85	Put		237.00000	298,000	17.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		135.00000	98,000	17.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		172.00000	225,000	17.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		250.00000	185,000	16.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		87.00000	112,000	16.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		323.00000	251,000	17.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		60.00000	78,000	17.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		403.00000	326,000	17.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		40.00000	53,000	17.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		489.00000	408,000	18.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		26.00000	35,000	18.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		580.00000	496,000	18.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		17.00000	23,000	18.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		534.00000	452,000	18.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		21.00000	29,000	18.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		45.00000	31,000	19.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		432.00000	508,000	19.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		62.00000	43,000	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		349.00000	420,000	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		86.00000	60,000	17.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		273.00000	337,000	17.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		116.00000	83,000	17.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		203.00000	260,000	17.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		157.00000	115,000	16.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		144.00000	192,000	16.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		216.00000	156,000	16.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		103.00000	133,000	16.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		285.00000	217,000	16.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		72.00000	94,000	16.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		362.00000	288,000	17.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		49.00000	65,000	17.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		446.00000	367,000	17.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		33.00000	44,000	17.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		185.00000	134,000	16.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		122.00000	161,000	16.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	50.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,387.00000	8,477,000	50.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	48.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,387.00000	6,477,000	48.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	42.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,387.00000	4,477,000	42.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	30.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,387.00000	2,477,000	30.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,613.00000	1,523,000	24.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	24.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,613.00000	2,523,000	25.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	25.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,613.00000	3,523,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	50.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,337.00000	8,427,000	50.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	47.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,337.00000	6,427,000	47.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	41.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,337.00000	4,427,000	41.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	30.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,337.00000	2,427,000	30.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		53.00000	36,000	18.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		390.00000	463,000	18.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,663.00000	1,573,000	25.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	25.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,663.00000	2,573,000	25.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	25.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,663.00000	3,573,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	50.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,287.00000	8,377,000	50.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	47.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,287.00000	6,377,000	47.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	41.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,287.00000	4,377,000	41.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	30.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,287.00000	2,377,000	30.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,713.00000	1,623,000	25.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	25.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,713.00000	2,623,000	24.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	24.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,713.00000	3,623,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	50.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,437.00000	8,527,000	50.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	48.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,437.00000	6,527,000	48.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	42.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,437.00000	4,527,000	42.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	31.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,437.00000	2,527,000	31.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		39.00000	26,000	19.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		476.00000	553,000	19.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,563.00000	1,473,000	24.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	24.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,563.00000	2,473,000	25.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	25.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,563.00000	3,473,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	50.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,537.00000	8,627,000	50.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	48.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,537.00000	6,627,000	48.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	42.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,537.00000	4,627,000	42.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	31.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,537.00000	2,627,000	31.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		28.00000	19,000	19.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		565.00000	646,000	19.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,463.00000	1,373,000	23.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	23.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,463.00000	2,373,000	26.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	26.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,463.00000	3,373,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.67130	6.76080		16.69	500,347.50	75	506.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	37.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,839.00000	7,929,000	37.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	32.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,839.00000	5,929,000	32.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		2.00000	1,000	27.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,841.00000	3,930,000	27.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		27.00000	24,000	25.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,866.00000	1,953,000	25.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		357.00000	303,000	16.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		196.00000	232,000	16.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,170.00000	1,082,000	16.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		9.00000	11,000	16.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,162.00000	2,073,000	23.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	2,000	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
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Call		3,161.00000	3,071,000	27.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	27.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		4,161.00000	4,071,000	21.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	21.23	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		7,789.00000	7,879,000	37.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	32.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,789.00000	5,879,000	32.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		2.00000	1,000	27.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,791.00000	3,880,000	27.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		29.00000	25,000	25.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,818.00000	1,904,000	25.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		386.00000	329,000	16.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		175.00000	208,000	16.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,219.00000	1,131,000	17.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		8.00000	10,000	17.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,212.00000	2,122,000	24.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		1.00000	1,000	24.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,211.00000	3,121,000	27.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	27.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,211.00000	4,121,000	21.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	21.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	37.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,739.00000	7,829,000	37.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	32.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,739.00000	5,829,000	32.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		2.00000	1,000	27.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,741.00000	3,830,000	27.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		30.00000	26,000	25.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,769.00000	1,855,000	25.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		416.00000	358,000	16.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		155.00000	187,000	16.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,268.00000	1,180,000	17.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		7.00000	9,000	17.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,262.00000	2,172,000	24.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	24.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,261.00000	3,171,000	27.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	27.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,261.00000	4,171,000	21.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	21.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		303.00000	257,000	16.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		242.00000	286,000	16.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	37.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		8,089.00000	8,179,000	37.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	32.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		6,089.00000	6,179,000	32.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		1.00000	1,000	28.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		4,090.00000	4,180,000	28.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		21.00000	17,000	25.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,110.00000	2,196,000	25.98	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		240.00000	205,000	17.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		329.00000	384,000	17.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		929.00000	848,000	16.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		18.00000	27,000	16.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,913.00000	1,824,000	22.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		2.00000	3,000	22.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,911.00000	2,821,000	27.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	27.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,911.00000	3,821,000	22.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	22.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	37.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,989.00000	8,079,000	37.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	32.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,989.00000	6,079,000	32.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		1.00000	1,000	28.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,990.00000	4,080,000	28.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		24.00000	19,000	25.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		2,013.00000	2,098,000	25.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		279.00000	238,000	17.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		268.00000	317,000	17.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,023.00000	939,000	16.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		12.00000	18,000	16.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,012.00000	1,923,000	23.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		1.00000	2,000	23.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,011.00000	2,921,000	27.75	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	27.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,011.00000	3,921,000	21.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	21.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	37.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,139.00000	8,229,000	37.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	33.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,139.00000	6,229,000	33.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		1.00000	1,000	28.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,140.00000	4,230,000	28.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		19.00000	15,000	26.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,158.00000	2,244,000	26.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		223.00000	190,000	17.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		362.00000	419,000	17.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		884.00000	804,000	16.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		23.00000	33,000	16.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,863.00000	1,774,000	21.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		2.00000	3,000	21.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,861.00000	2,771,000	27.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	27.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,861.00000	3,771,000	22.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	22.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	37.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		8,039.00000	8,129,000	37.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	32.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		6,039.00000	6,129,000	32.86	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	10.80	Call		1.00000	1,000	28.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		4,040.00000	4,130,000	28.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		22.00000	18,000	25.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		2,061.00000	2,147,000	25.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		259.00000	221,000	17.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		298.00000	350,000	17.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		976.00000	894,000	16.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		15.00000	23,000	16.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		1,963.00000	1,873,000	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	2,000	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		2,961.00000	2,871,000	27.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	27.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		3,961.00000	3,871,000	22.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	37.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,889.00000	7,979,000	37.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	32.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,889.00000	5,979,000	32.47	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		3,890.00000	3,980,000	28.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		26.00000	23,000	25.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,915.00000	2,002,000	25.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		329.00000	277,000	16.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		218.00000	256,000	16.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,121.00000	1,033,000	16.49	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		10.00000	12,000	16.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,112.00000	2,023,000	23.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		1.00000	2,000	23.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,111.00000	3,021,000	28.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	28.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,111.00000	4,021,000	21.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	21.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	37.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,389.00000	8,479,000	37.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	33.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,389.00000	6,479,000	33.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		1.00000	1,000	29.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,390.00000	4,480,000	29.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		13.00000	11,000	26.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,402.00000	2,490,000	26.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		155.00000	131,000	18.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		544.00000	610,000	18.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		668.00000	596,000	16.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		57.00000	75,000	16.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,614.00000	1,525,000	20.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		3.00000	4,000	20.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,611.00000	2,522,000	25.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	1,000	25.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,611.00000	3,521,000	24.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	24.71	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	37.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,339.00000	8,429,000	37.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	33.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,339.00000	6,429,000	33.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		1.00000	1,000	29.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,340.00000	4,430,000	29.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		14.00000	11,000	26.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,353.00000	2,440,000	26.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		166.00000	141,000	18.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		505.00000	570,000	18.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		709.00000	635,000	16.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		48.00000	64,000	16.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,664.00000	1,575,000	20.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		3.00000	4,000	20.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,661.00000	2,572,000	26.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	1,000	26.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,661.00000	3,571,000	24.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	24.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	37.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,239.00000	8,329,000	37.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	33.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,239.00000	6,329,000	33.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		1.00000	1,000	28.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,240.00000	4,330,000	28.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		17.00000	13,000	26.15	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,256.00000	2,342,000	26.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		193.00000	163,000	18.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		432.00000	492,000	18.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		795.00000	718,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		34.00000	47,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,763.00000	1,674,000	21.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		2.00000	3,000	21.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,761.00000	2,671,000	26.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	26.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,761.00000	3,671,000	23.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	23.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	37.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,189.00000	8,279,000	37.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	33.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,189.00000	6,279,000	33.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		1.00000	1,000	28.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,190.00000	4,280,000	28.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		18.00000	14,000	26.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,207.00000	2,293,000	26.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		207.00000	176,000	18.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		396.00000	455,000	18.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		839.00000	760,000	16.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		28.00000	39,000	16.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,813.00000	1,724,000	21.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		2.00000	3,000	21.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,811.00000	2,721,000	26.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	26.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,811.00000	3,721,000	23.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	23.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	37.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,439.00000	8,529,000	37.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	33.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,439.00000	6,529,000	33.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		1.00000	1,000	29.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,440.00000	4,530,000	29.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		12.00000	10,000	26.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,451.00000	2,539,000	26.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		144.00000	122,000	19.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		583.00000	651,000	19.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		628.00000	558,000	16.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		67.00000	87,000	16.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,565.00000	1,476,000	19.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		4.00000	5,000	19.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,561.00000	2,472,000	25.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	25.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,561.00000	3,471,000	25.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	25.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	37.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,289.00000	8,379,000	37.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	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
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,289.00000	6,379,000	33.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		1.00000	1,000	28.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,290.00000	4,380,000	28.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		15.00000	12,000	26.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,304.00000	2,391,000	26.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		179.00000	152,000	18.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		468.00000	531,000	18.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		752.00000	676,000	16.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		41.00000	55,000	16.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,714.00000	1,625,000	20.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		3.00000	4,000	20.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,711.00000	2,621,000	26.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	26.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,711.00000	3,621,000	24.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	24.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	37.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,489.00000	8,579,000	37.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	34.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,489.00000	6,579,000	34.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		1.00000	1,000	29.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,490.00000	4,580,000	29.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		11.00000	9,000	26.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,500.00000	2,588,000	26.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		134.00000	113,000	19.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		623.00000	692,000	19.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		590.00000	521,000	16.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		79.00000	100,000	16.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,515.00000	1,426,000	19.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		4.00000	5,000	19.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,511.00000	2,422,000	25.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	25.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,511.00000	3,421,000	25.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	25.41	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.71460	6.80330		17.01	3,357,300.00	500	530.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		325.00000	289,000	17.77	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		429.00000	481,000	17.77	0.00	0	0.00
CRD1 On	04/02/2010	Index Future			131.93300	131.79200			0.00	0	2.00
CRD1 On	06/05/2010	Index Future			134.23400	134.07500			0.00	0	0.00
GOVI On	04/02/2010	GOVI			303.09900	302.58800		5.37	0.00	0	1,132.00
GOVI On	04/02/2010	GOVI	304.00	Call		1,337.00000	1,592,000	5.37	0.00	0	0.00
GOVI On	04/02/2010	GOVI	304.00	Put		15,457.00000	10,602,000	5.37	0.00	0	0.00
GOVI On	06/05/2010	GOVI			308.38500	307.82900		6.80	0.00	0	272.00
GOVI On	06/05/2010	GOVI	309.80	Call		33,400.00000	35,643,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		53,110.00000	49,793,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			314.05600	313.53200		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		48,896.00000	51,151,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		69,576.00000	66,591,000	6.57	0.00	0	0.00
GVIX On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	04/02/2010	Index Future			358.20000	357.91000			0.00	0	5.00
ILBI	On	06/05/2010	Index Future			364.67600	364.38000			0.00	0	428.00
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	04/02/2010	Jibar Tradeable Future			6.97700	6.96600		0.26	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	17/02/2010	Jibar Tradeable Future			7.13000	7.13000			0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.04600	7.04800			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			6.93200	6.94600			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.89500	6.90900			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.88600	6.89200			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.88600	6.89200			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.93300	6.94800			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/12/2010	Jibar Tradeable Future			7.09900	7.12400			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			7.36500	7.38300			0.00	0	0.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			7.73700	7.76500			0.00	0	5,000.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			8.16000	8.18300			0.00	0	0.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			8.36000	8.35900			0.00	0	5,000.00
JN02	On 04/02/2010	JNOTE			7.88100	7.85100		2.63	0.00	0	0.00
JN05	On 04/02/2010	JNOTE			8.79400	8.73500		5.41	0.00	0	0.00
JN10	On 04/02/2010	JNOTE			9.02700	8.93500		8.73	0.00	0	0.00
JROD	On 26/02/2010	Rodi			6.98400	7.00200			0.00	0	0.00
JROD	On 31/03/2010	Rodi			7.18400	7.20000			0.00	0	0.00
OTH1	On 04/02/2010	Index Future			292.47800	292.03100			0.00	0	3.00
OTH1	On 06/05/2010	Index Future			297.57900	297.08800			0.00	0	0.00
R155	On 04/02/2010	Bond Future			7.42000	7.50100		1.50	0.00	0	31.00
R155	On 04/02/2010	Bond Future	7.50	Call		61.00000	133,000	1.49	0.00	0	0.00
R155	On 04/02/2010	Bond Future	7.50	Put		63.00000	11,000	1.49	0.00	0	0.00
R155	On 06/05/2010	Bond Future			7.43600	7.50000			0.00	0	0.00
R155	On 06/05/2010	Bond Future	7.50	Call		0.00000	82,000		0.00	0	0.00
R155	On 06/05/2010	Bond Future	7.50	Put		0.00000	0,000		0.00	0	0.00
R155	On 06/05/2010	Bond Future	7.55	Call		0.00000	146,000		0.00	0	0.00
R155	On 06/05/2010	Bond Future	7.55	Put		0.00000	0,000		0.00	0	0.00
R155	On 06/05/2010	Bond Future	7.45	Call		0.00000	18,000		0.00	0	0.00
R155	On 06/05/2010	Bond Future	7.45	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
R157	On	04/02/2010	Bond Future			8.31400	8.34500		5.00	0.00	0	4,937.00
R157	On	04/02/2010	Bond Future	7.75	Call		0.00000	0,000	4.86	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		3,033.00000	2,877,000	4.86	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.39800	8.43200		4.50	17,314,630.20	140	5,641.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,402.00000	1,380,000	4.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,076.00000	891,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.46400	8.49900		4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,407.00000	2,363,000	4.59	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,264.00000	1,060,000	4.59	0.00	0	0.00
R157	On	04/11/2010	Bond Future			8.50400	8.50000		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		0.00000	2,096,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		0.00000	2,114,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		0.00000	2,205,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		0.00000	2,004,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		0.00000	1,990,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		0.00000	2,227,000	5.00	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.10200	9.12300		11.25	0.00	0	10,031.00
R186	On	04/02/2010	Bond Future	8.25	Call		0.00000	0,000	10.78	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		8,557.00000	8,362,000	10.78	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.16200	9.18300		10.00	0.00	0	10,031.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,842.00000	1,640,000	9.90	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		3,534.00000	3,139,000	9.90	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.21100	9.23300		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,749.00000	3,590,000	10.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	9.25	Put		3,596.00000	3,238,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,841.00000	1,681,000	10.51	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		6,327.00000	5,969,000	10.51	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,427.00000	6,347,000	11.23	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		1,909.00000	1,630,000	11.23	0.00	0	1,300.00
R186	On	04/11/2010	Bond Future			9.24500	9.25000		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		0.00000	4,379,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		0.00000	4,334,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		0.00000	4,597,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		0.00000	4,107,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		0.00000	4,166,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		0.00000	4,569,000	11.00	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.38300	8.41400		5.00	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		0.00000	0,000	4.82	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		3,699.00000	3,576,000	4.82	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.46600	8.49900		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		988.00000	959,000	4.25	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		984.00000	831,000	4.25	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.53100	8.56600		4.50	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,296.00000	2,338,000	4.68	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		752.00000	668,000	4.68	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.56200	8.50000		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		0.00000	1,338,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		0.00000	1,551,000	4.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.55	Call		0.00000	1,420,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		0.00000	1,461,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		0.00000	1,259,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		0.00000	1,643,000	4.00	0.00	0	0.00
R203	On	04/02/2010	Bond Future			8.94400	8.97500		7.25	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		0.00000	0,000	6.97	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		4,210.00000	4,046,000	6.97	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.02500	9.05700		6.50	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,307.00000	1,209,000	6.50	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		1,600.00000	1,338,000	6.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.09200	9.12600		6.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,313.00000	2,343,000	6.89	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		1,696.00000	1,556,000	6.89	0.00	0	0.00
R203	On	04/11/2010	Bond Future			9.14200	9.25000		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		0.00000	2,610,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		0.00000	2,086,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		0.00000	2,738,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		0.00000	1,973,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		0.00000	2,485,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		0.00000	2,203,000	7.00	0.00	0	0.00
R204	On	04/02/2010	Bond Future			8.97300	9.00400		8.25	0.00	0	2,655.00
R204	On	04/02/2010	Bond Future	8.20	Call		0.00000	0,000	7.92	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		4,801.00000	4,621,000	7.92	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		267.00000	314,000	8.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/02/2010	Bond Future	9.00	Put		290.00000	158,000	8.10	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.50	Call		0.00000	0,000	7.96	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		2,973.00000	2,794,000	7.96	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.04900	9.08100		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,371.00000	1,282,000	7.25	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		1,830.00000	1,560,000	7.25	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.11200	9.14600		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,528.00000	2,494,000	7.84	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		1,957.00000	1,735,000	7.84	0.00	0	0.00
R204	On	04/11/2010	Bond Future			9.15500	9.25000		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		0.00000	2,931,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		0.00000	2,419,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		0.00000	3,071,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		0.00000	2,292,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		0.00000	2,794,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		0.00000	2,551,000	8.00	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.42400	8.45500		4.25	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		0.00000	0,000	4.09	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,139.00000	3,039,000	4.09	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.52900	8.56200		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,165.00000	1,142,000	3.82	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		596.00000	472,000	3.82	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.61500	8.65200		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,670.00000	1,702,000	3.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/08/2010	Bond Future	9.00	Put		684.00000	610,000	3.90	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.65700	8.50000		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		0.00000	1,176,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		0.00000	1,598,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		0.00000	1,237,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		0.00000	1,524,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		0.00000	1,118,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		0.00000	1,674,000	4.00	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.11300	9.14400		9.25	0.00	0	600.00
R207	On	04/02/2010	Bond Future	8.25	Call		0.00000	0,000	8.85	0.00	0	0.00
R207	On	04/02/2010	Bond Future	8.25	Put		5,500.00000	5,317,000	8.85	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.18900	9.22100		8.25	0.00	0	600.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,735.00000	1,676,000	8.25	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		1,567.00000	1,323,000	8.25	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.25300	9.28700		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,003.00000	2,918,000	8.69	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		1,805.00000	1,527,000	8.69	0.00	0	0.00
R207	On	04/11/2010	Bond Future			9.29600	9.25000		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		0.00000	2,676,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		0.00000	2,934,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		0.00000	2,810,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		0.00000	2,788,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		0.00000	2,546,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		0.00000	3,085,000	9.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/02/2010	Bond Future			9.11300	9.15400		9.75	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		0.00000	0,000	9.37	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		4,130.00000	3,879,000	9.37	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.18000	9.22200		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,794.00000	1,742,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		1,626.00000	1,321,000	9.00	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.23600	9.28000		9.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,168.00000	3,133,000	9.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		1,881.00000	1,586,000	9.45	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.27700	9.25000		9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		0.00000	2,836,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		0.00000	2,994,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		0.00000	2,977,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		0.00000	2,843,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		0.00000	2,699,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		0.00000	3,150,000	10.00	0.00	0	0.00
R209	On	04/02/2010	Bond Future			8.99200	9.01200		14.00	349,855,467.64	4,676	1,258.00
R209	On	04/02/2010	Bond Future	7.50	Call		0.00000	0,000	13.39	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		13,356.00000	13,202,000	13.39	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		6,987.00000	7,142,000	15.29	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		0.00000	0,000	15.29	0.00	0	0.00
R209	On	06/05/2010	Bond Future			9.03500	9.05600		13.00	341,312,135.08	4,676	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		605.00000	486,000	12.65	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		5,059.00000	4,780,000	12.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/08/2010			9.06900	9.09100		13.50	0.00	0	0.00
R209	On	05/08/2010	8.75	Call		1,906.00000	1,774,000	13.31	0.00	0	0.00
R209	On	05/08/2010	8.75	Put		4,567.00000	4,268,000	13.31	0.00	0	0.00
R209	On	04/11/2010			9.09300	9.00000		14.50	0.00	0	0.00
R209	On	04/11/2010	9.00	Call		0.00000	3,447,000	15.00	0.00	0	0.00
R209	On	04/11/2010	9.00	Put		0.00000	4,156,000	15.00	0.00	0	0.00
R209	On	04/11/2010	9.05	Call		0.00000	3,620,000	15.00	0.00	0	0.00
R209	On	04/11/2010	9.05	Put		0.00000	3,946,000	15.00	0.00	0	0.00
R209	On	04/11/2010	8.95	Call		0.00000	3,278,000	15.00	0.00	0	0.00
R209	On	04/11/2010	8.95	Put		0.00000	4,373,000	15.00	0.00	0	0.00
TRT1	On	04/02/2010			299.35700	298.85600			0.00	0	100.00
TRT1	On	06/05/2010			304.57700	304.03100			0.00	0	0.00
Total for Derivatives :									4,139,782,346.22	21,885	903,714.00

i-Bonds

CGR5	On	23/07/2011			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011			7.41500	7.45000			0.00	0	0.00
R157	On	15/09/2015			8.30500	8.34000			0.00	0	0.00
R186	On	21/12/2026			9.10000	9.13000			0.00	0	0.00
R201	On	21/12/2014			8.37500	8.41000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			8.93500	8.97000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.96500	9.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.41500	8.45000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.11000	9.15000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.10500	9.15000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.99000	9.02500			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										4,139,782,346.22	21,885	903,714.00