



Daily MTM Report

Daily summary for: 09/02/2010

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			7.74400	7.80800		17.65	12,839,552.00	1,658	269,156.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	48.14	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,692.00000	8,756,000	48.14	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,692.00000	6,756,000	45.76	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	48.14	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,442.00000	8,506,000	48.14	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	45.29	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,442.00000	6,506,000	45.29	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		48.00000	37,000	19.78	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		490.00000	543,000	19.78	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		581.00000	521,000	18.94	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		23.00000	27,000	18.94	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,558.00000	1,494,000	22.65	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		0.00000	0,000	22.65	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,558.00000	2,494,000	22.42	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	5.25	Put		0.00000	0,000	22.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,558.00000	3,494,000	29.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	29.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,192.00000	8,256,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		815.00000	752,000	19.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		7.00000	8,000	19.59	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,808.00000	1,744,000	23.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	23.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,808.00000	2,744,000	21.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	21.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,808.00000	3,744,000	34.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	34.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,242.00000	8,306,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	44.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,242.00000	6,306,000	44.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,758.00000	3,694,000	33.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	33.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,342.00000	8,406,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	39.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,342.00000	4,406,000	39.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		672.00000	611,000	19.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		14.00000	17,000	19.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,658.00000	1,594,000	23.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	23.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,658.00000	3,594,000	31.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	31.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,642.00000	8,706,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	45.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,642.00000	6,706,000	45.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		8,842.00000	8,906,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	46.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		6,842.00000	6,906,000	46.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		14.00000	10,000	21.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		856.00000	916,000	21.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		2,158.00000	2,094,000	24.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	24.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		3,158.00000	3,094,000	21.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	21.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,792.00000	8,856,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	45.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,792.00000	6,856,000	45.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,742.00000	8,806,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	45.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		6,742.00000	6,806,000	45.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,542.00000	8,606,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	45.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,542.00000	6,606,000	45.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,592.00000	8,656,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	45.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,592.00000	6,656,000	45.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,492.00000	8,556,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,492.00000	6,556,000	45.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,508.00000	1,444,000	22.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	22.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,508.00000	2,444,000	22.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	22.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,508.00000	3,444,000	28.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	28.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,392.00000	8,456,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	45.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,392.00000	6,456,000	45.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,292.00000	8,356,000	48.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	45.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,292.00000	6,356,000	45.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	40.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,792.00000	4,856,000	40.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,708.00000	3,644,000	32.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	32.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		56.00000	43,000	19.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		448.00000	499,000	19.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		626.00000	566,000	19.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		18.00000	22,000	19.07	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,608.00000	1,544,000	22.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	22.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,608.00000	2,544,000	22.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,608.00000	3,544,000	30.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	30.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		36.00000	27,000	20.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		578.00000	633,000	20.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		493.00000	436,000	18.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		35.00000	42,000	18.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,458.00000	1,394,000	22.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	22.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,458.00000	2,394,000	22.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	22.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,458.00000	3,394,000	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	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	27.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,209.00000	1,145,000	20.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		1.00000	1,000	20.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,208.00000	2,144,000	24.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	24.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,208.00000	3,144,000	22.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	22.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		410.00000	356,000	18.42	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		52.00000	62,000	18.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,358.00000	1,294,000	21.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	21.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,358.00000	2,294,000	23.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	23.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,358.00000	3,294,000	25.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		31.00000	23,000	20.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		623.00000	679,000	20.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		451.00000	395,000	18.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		43.00000	51,000	18.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,408.00000	2,344,000	23.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	23.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,408.00000	3,344,000	26.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,309.00000	1,245,000	21.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		1.00000	1,000	21.44	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	5.50	Call		2,308.00000	2,244,000	23.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	23.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,308.00000	3,244,000	24.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	24.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	42.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,242.00000	5,306,000	42.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,259.00000	1,195,000	21.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		1.00000	1,000	21.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,258.00000	2,194,000	24.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	24.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,258.00000	3,194,000	23.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	23.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	39.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,392.00000	4,456,000	39.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		12.00000	9,000	21.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		904.00000	965,000	21.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		232.00000	190,000	17.78	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		124.00000	146,000	17.78	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		1,109.00000	1,046,000	20.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		1.00000	2,000	20.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		2,108.00000	2,044,000	24.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	24.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		3,108.00000	3,044,000	20.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	20.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		202.00000	163,000	17.65	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		144.00000	169,000	17.65	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		1,060.00000	996,000	20.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		2.00000	2,000	20.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		2,058.00000	1,994,000	25.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	25.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		3,058.00000	2,994,000	19.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	19.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		4.00000	3,000	23.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,246.00000	1,309,000	23.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		767.00000	705,000	19.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		9.00000	11,000	19.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,758.00000	1,694,000	23.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	23.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,758.00000	2,694,000	21.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	21.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		154.00000	124,000	18.07	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		196.00000	230,000	18.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		961.00000	898,000	19.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		3.00000	4,000	19.98	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,958.00000	1,894,000	24.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	24.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,958.00000	2,894,000	20.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	20.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		6.00000	5,000	22.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,098.00000	1,161,000	22.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		912.00000	849,000	19.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		4.00000	5,000	19.85	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,908.00000	1,844,000	24.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	24.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		863.00000	800,000	19.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		5.00000	6,000	19.72	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,858.00000	1,794,000	24.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	24.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,858.00000	2,794,000	20.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	20.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	42.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,292.00000	5,356,000	42.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	39.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,292.00000	4,356,000	39.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		719.00000	658,000	19.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		11.00000	14,000	19.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,708.00000	1,644,000	23.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	23.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,708.00000	2,644,000	21.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	21.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	38.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,192.00000	4,256,000	38.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		536.00000	478,000	18.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		28.00000	34,000	18.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	47.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,592.00000	7,656,000	47.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,408.00000	1,344,000	21.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	21.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,908.00000	2,844,000	20.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	20.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,408.00000	4,344,000	39.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	39.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	47.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		7,842.00000	7,906,000	47.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	40.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		4,842.00000	4,906,000	40.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		1,159.00000	1,095,000	20.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		1.00000	1,000	20.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,658.00000	2,594,000	21.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	21.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		4,158.00000	4,094,000	39.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	39.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		371.00000	319,000	18.29	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		63.00000	75,000	18.29	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3.00000	2,000	23.63	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,345.00000	1,408,000	23.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	39.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,442.00000	4,506,000	39.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		333.00000	284,000	18.16	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		75.00000	90,000	18.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		297.00000	250,000	18.03	0.00	0	238.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		89.00000	106,000	18.03	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1.00000	1,000	25.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,743.00000	1,807,000	25.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1.00000	1,000	24.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,643.00000	1,707,000	24.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		264.00000	219,000	17.91	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		106.00000	125,000	17.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		134.00000	107,000	18.29	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		226.00000	263,000	18.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	40.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,642.00000	4,706,000	40.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		88.00000	68,000	18.93	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		330.00000	374,000	18.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	41.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		4,892.00000	4,956,000	41.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		42.00000	31,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		534.00000	587,000	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	40.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,542.00000	4,606,000	40.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1.00000	1,000	25.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1,843.00000	1,907,000	25.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		117.00000	93,000	18.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		259.00000	299,000	18.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	40.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,592.00000	4,656,000	40.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		101.00000	80,000	18.71	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		293.00000	336,000	18.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		65.00000	50,000	19.36	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		407.00000	456,000	19.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	40.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,692.00000	4,756,000	40.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,292.00000	2,356,000	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	27.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,192.00000	2,256,000	27.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	27.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,092.00000	2,156,000	27.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		76.00000	59,000	19.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		368.00000	415,000	19.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	41.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,092.00000	5,156,000	41.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	28.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,392.00000	2,456,000	28.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		22.00000	16,000	20.85	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		714.00000	772,000	20.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	41.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,042.00000	5,106,000	41.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		26.00000	19,000	20.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		668.00000	725,000	20.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	41.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,142.00000	5,206,000	41.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		19.00000	14,000	21.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		761.00000	820,000	21.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	42.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,192.00000	5,256,000	42.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	30.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,592.00000	2,656,000	30.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	29.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,492.00000	2,556,000	29.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		16.00000	12,000	21.28	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		808.00000	868,000	21.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	42.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,342.00000	5,406,000	42.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		10.00000	7,000	21.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		952.00000	1,013,000	21.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	44.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		5,842.00000	5,906,000	44.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		5.00000	3,000	22.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,197.00000	1,259,000	22.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	42.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,442.00000	5,506,000	42.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	31.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,742.00000	2,806,000	31.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		8.00000	5,000	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		1,050.00000	1,111,000	22.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	43.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,792.00000	5,856,000	43.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	43.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,542.00000	5,606,000	43.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	31.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		2,842.00000	2,906,000	31.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		6.00000	4,000	22.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,148.00000	1,210,000	22.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	42.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,392.00000	5,456,000	42.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	30.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,692.00000	2,756,000	30.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		9.00000	6,000	22.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,001.00000	1,062,000	22.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	43.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,692.00000	5,756,000	43.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2.00000	1,000	24.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,494.00000	1,557,000	24.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1.00000	1,000	24.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,593.00000	1,657,000	24.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	44.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		5,992.00000	6,056,000	44.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1.00000	1,000	25.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,793.00000	1,857,000	25.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	44.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,192.00000	6,256,000	44.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	38.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,092.00000	4,156,000	38.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1.00000	0,000	26.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		1,993.00000	2,056,000	26.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	45.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,342.00000	6,406,000	45.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	39.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,242.00000	4,306,000	39.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	38.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,142.00000	4,206,000	38.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	44.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,092.00000	6,156,000	44.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	38.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		3,992.00000	4,056,000	38.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	37.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		3,892.00000	3,956,000	37.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1.00000	0,000	25.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		1,893.00000	1,956,000	25.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	44.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,142.00000	6,206,000	44.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	38.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,042.00000	4,106,000	38.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	38.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		3,942.00000	4,006,000	38.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	37.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		3,842.00000	3,906,000	37.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	37.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,742.00000	3,806,000	37.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	42.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,492.00000	5,556,000	42.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	31.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,792.00000	2,856,000	31.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		4.00000	2,000	23.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,296.00000	1,358,000	23.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	43.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,592.00000	5,656,000	43.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	33.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,092.00000	3,156,000	33.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	32.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		2,992.00000	3,056,000	32.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	31.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		2,892.00000	2,956,000	31.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3.00000	2,000	23.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,395.00000	1,458,000	23.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	43.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,642.00000	5,706,000	43.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	32.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		2,942.00000	3,006,000	32.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2.00000	2,000	24.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,444.00000	1,508,000	24.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	43.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,742.00000	5,806,000	43.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	36.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,642.00000	3,706,000	36.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	35.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,542.00000	3,606,000	35.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	35.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,442.00000	3,506,000	35.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	34.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,342.00000	3,406,000	34.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	34.00	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,242.00000	3,306,000	34.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	33.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,142.00000	3,206,000	33.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	32.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,042.00000	3,106,000	32.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2.00000	1,000	24.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,544.00000	1,607,000	24.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	44.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		5,892.00000	5,956,000	44.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	37.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,792.00000	3,856,000	37.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	36.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,692.00000	3,756,000	36.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	36.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,592.00000	3,656,000	36.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	35.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,492.00000	3,556,000	35.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	34.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,392.00000	3,456,000	34.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,292.00000	3,356,000	34.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1.00000	1,000	25.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,693.00000	1,757,000	25.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	40.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,742.00000	4,806,000	40.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	30.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,642.00000	2,706,000	30.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	29.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,542.00000	2,606,000	29.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	29.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,442.00000	2,506,000	29.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	28.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,342.00000	2,406,000	28.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	28.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,242.00000	2,306,000	28.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,142.00000	2,206,000	27.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1.00000	0,000	26.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		1,943.00000	2,006,000	26.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	39.89	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,492.00000	4,556,000	39.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	26.80	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,042.00000	2,106,000	26.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,632.00000	3,696,000	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	33.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,192.00000	3,256,000	33.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	47.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,792.00000	7,856,000	47.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,208.00000	4,144,000	39.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	39.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	47.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,742.00000	7,806,000	47.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,258.00000	4,194,000	39.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	39.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	48.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		7,892.00000	7,956,000	48.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		4,108.00000	4,044,000	39.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	39.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		7,992.00000	8,056,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		175.00000	142,000	17.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		167.00000	198,000	17.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		1,010.00000	947,000	20.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		2.00000	3,000	20.11	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		2,008.00000	1,944,000	24.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	24.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		3,008.00000	2,944,000	20.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	20.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		4,008.00000	3,944,000	38.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	38.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,042.00000	8,106,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	44.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,042.00000	6,106,000	44.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,958.00000	3,894,000	37.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	37.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,092.00000	8,156,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,908.00000	3,844,000	36.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	36.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	47.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,642.00000	7,706,000	47.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,358.00000	4,294,000	39.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	39.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,692.00000	7,756,000	47.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,308.00000	4,244,000	39.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	39.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	48.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		7,942.00000	8,006,000	48.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	44.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		5,942.00000	6,006,000	44.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		4,058.00000	3,994,000	39.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	39.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,142.00000	8,206,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,858.00000	3,794,000	35.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	35.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.87830	7.94290		18.40	630,264.00	80	39,584.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		202.00000	184,000	20.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		659.00000	706,000	20.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,207.00000	8,272,000	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	31.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,207.00000	6,272,000	31.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,793.00000	3,728,000	29.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	29.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,257.00000	8,322,000	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	31.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,257.00000	6,322,000	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	14/06/2010	Foreign Exchange Future	4.20	Call		3,743.00000	3,678,000	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,357.00000	8,422,000	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,657.00000	8,722,000	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		8,857.00000	8,922,000	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		6,857.00000	6,922,000	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		18.00000	16,000	27.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		2,875.00000	2,938,000	27.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,807.00000	8,872,000	34.30	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		6,807.00000	6,872,000	32.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		19.00000	16,000	27.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		2,826.00000	2,888,000	27.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,196.00000	2,131,000	22.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		3.00000	3,000	22.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,193.00000	3,129,000	28.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	1,000	28.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,757.00000	8,822,000	34.30	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		6,757.00000	6,822,000	32.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,557.00000	8,622,000	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,607.00000	8,672,000	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,507.00000	8,572,000	34.30	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		6,507.00000	6,572,000	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		627.00000	578,000	17.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		134.00000	150,000	17.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,504.00000	1,440,000	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		11.00000	12,000	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,494.00000	2,430,000	24.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		1.00000	2,000	24.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,493.00000	3,428,000	28.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	28.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,407.00000	8,472,000	34.30	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		6,407.00000	6,472,000	31.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,602.00000	1,538,000	19.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		9.00000	10,000	19.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,594.00000	2,530,000	25.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		1.00000	2,000	25.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,593.00000	3,528,000	28.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	28.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,307.00000	8,372,000	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		774.00000	720,000	17.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		81.00000	92,000	17.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,700.00000	1,636,000	20.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		7.00000	8,000	20.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,693.00000	3,628,000	29.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	29.16	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		6,357.00000	6,422,000	31.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		2.00000	2,000	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		4,859.00000	4,924,000	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		227.00000	206,000	20.17	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		584.00000	628,000	20.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		735.00000	683,000	17.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		92.00000	105,000	17.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,651.00000	1,587,000	19.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		8.00000	9,000	19.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,644.00000	2,579,000	25.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	25.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,643.00000	3,578,000	29.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	29.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		191.00000	173,000	20.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		698.00000	745,000	20.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		136.00000	124,000	21.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		943.00000	996,000	21.93	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		6,657.00000	6,722,000	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		6,607.00000	6,672,000	31.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		9.00000	7,000	29.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,616.00000	3,679,000	29.36	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		6,557.00000	6,622,000	31.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		144.00000	131,000	21.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		901.00000	953,000	21.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,262.00000	1,198,000	17.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		19.00000	20,000	17.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,245.00000	2,181,000	23.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		2.00000	3,000	23.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,243.00000	3,179,000	28.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	1,000	28.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		180.00000	164,000	20.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		737.00000	786,000	20.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		593.00000	545,000	17.91	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		150.00000	167,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,445.00000	2,380,000	24.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		2.00000	2,000	24.23	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	4.50	Call		3,443.00000	3,378,000	28.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	28.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		1.00000	1,000	30.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,108.00000	5,173,000	30.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		5.00000	4,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,112.00000	4,176,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		14.00000	12,000	28.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,121.00000	3,184,000	28.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		170.00000	155,000	21.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		777.00000	827,000	21.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		560.00000	514,000	17.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		167.00000	186,000	17.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,407.00000	1,343,000	18.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		14.00000	15,000	18.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,395.00000	2,330,000	23.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		2.00000	2,000	23.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,393.00000	3,328,000	28.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	28.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		1.00000	1,000	30.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,158.00000	5,223,000	30.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		5.00000	4,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,162.00000	4,226,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		13.00000	11,000	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,170.00000	3,233,000	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		161.00000	146,000	21.34	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	8.60	Put		818.00000	868,000	21.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,358.00000	1,294,000	18.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		15.00000	16,000	18.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,345.00000	2,280,000	23.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		2.00000	2,000	23.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,343.00000	3,278,000	28.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	28.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	1,000	30.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,208.00000	5,273,000	30.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		13.00000	11,000	28.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,220.00000	3,283,000	28.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		152.00000	138,000	21.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		859.00000	910,000	21.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,310.00000	1,246,000	18.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		17.00000	18,000	18.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,295.00000	2,231,000	23.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		2.00000	3,000	23.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,293.00000	3,229,000	28.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	1,000	28.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	1,000	30.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,358.00000	5,423,000	30.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		4.00000	3,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,361.00000	4,425,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		11.00000	9,000	28.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,368.00000	3,431,000	28.90	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	8.80	Call		129.00000	117,000	22.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		986.00000	1,039,000	22.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		415.00000	376,000	18.33	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		272.00000	298,000	18.33	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,166.00000	1,102,000	17.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		23.00000	24,000	17.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		2,146.00000	2,081,000	22.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		3.00000	3,000	22.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		3,143.00000	3,079,000	28.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	1,000	28.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		390.00000	352,000	18.40	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		297.00000	324,000	18.40	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		1,119.00000	1,055,000	17.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		26.00000	27,000	17.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		2,096.00000	2,032,000	22.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		3.00000	4,000	22.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		3,093.00000	3,029,000	28.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	28.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	1,000	30.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,458.00000	5,523,000	30.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		10.00000	9,000	29.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,467.00000	3,531,000	29.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		116.00000	106,000	22.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,073.00000	1,128,000	22.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		365.00000	332,000	18.60	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		322.00000	354,000	18.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		1,072.00000	1,010,000	17.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		29.00000	32,000	17.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		2,046.00000	1,982,000	21.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		3.00000	4,000	21.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		3,043.00000	2,979,000	27.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	27.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		1.00000	1,000	30.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,558.00000	5,623,000	30.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		9.00000	8,000	29.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,566.00000	3,630,000	29.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	30.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,758.00000	5,823,000	30.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		2.00000	2,000	30.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,759.00000	4,824,000	30.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		7.00000	6,000	29.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,764.00000	3,828,000	29.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		20.00000	17,000	27.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,777.00000	2,839,000	27.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		1.00000	1,000	30.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,708.00000	5,773,000	30.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		2.00000	2,000	30.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,709.00000	4,774,000	30.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		8.00000	7,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,715.00000	3,779,000	29.54	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	7.15	Call		854.00000	798,000	17.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		61.00000	70,000	17.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,799.00000	1,734,000	20.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		6.00000	6,000	20.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,794.00000	2,729,000	26.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	26.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	1,000	30.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,658.00000	5,723,000	30.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		8.00000	7,000	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,665.00000	3,729,000	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		22.00000	19,000	27.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,679.00000	2,741,000	27.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		94.00000	86,000	23.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,251.00000	1,308,000	23.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		287.00000	261,000	19.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		444.00000	483,000	19.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		895.00000	839,000	17.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		52.00000	61,000	17.35	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,848.00000	1,784,000	20.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		5.00000	6,000	20.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,844.00000	2,779,000	26.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	26.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	1,000	30.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,508.00000	5,573,000	30.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		9.00000	8,000	29.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,516.00000	3,580,000	29.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		342.00000	312,000	18.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		349.00000	384,000	18.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		1,025.00000	966,000	17.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		32.00000	38,000	17.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,997.00000	1,932,000	21.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		4.00000	4,000	21.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,993.00000	2,929,000	27.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	27.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	1,000	30.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,408.00000	5,473,000	30.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		4.00000	3,000	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,411.00000	4,475,000	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		10.00000	9,000	28.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,417.00000	3,481,000	28.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		110.00000	100,000	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,117.00000	1,172,000	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		122.00000	111,000	22.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,029.00000	1,083,000	22.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		2.00000	1,000	30.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,059.00000	5,123,000	30.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		6.00000	5,000	29.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,063.00000	4,127,000	29.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		105.00000	95,000	22.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,162.00000	1,217,000	22.91	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	7.00	Call		981.00000	923,000	17.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		38.00000	45,000	17.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,947.00000	1,883,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		4.00000	5,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	1,000	30.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,258.00000	5,323,000	30.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		12.00000	10,000	28.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,269.00000	3,332,000	28.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		85.00000	78,000	23.69	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,342.00000	1,400,000	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		813.00000	759,000	17.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		70.00000	81,000	17.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,750.00000	1,685,000	20.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		7.00000	7,000	20.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,744.00000	2,679,000	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		7.00000	6,000	29.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		3,914.00000	3,978,000	29.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		81.00000	74,000	23.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,388.00000	1,446,000	23.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		99.00000	90,000	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,206.00000	1,262,000	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		698.00000	647,000	17.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		105.00000	119,000	17.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	33.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,557.00000	7,622,000	33.68	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		6,057.00000	6,122,000	31.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		3.00000	2,000	30.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,560.00000	4,624,000	30.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		15.00000	13,000	28.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,072.00000	3,135,000	28.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,455.00000	1,391,000	18.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		12.00000	13,000	18.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,943.00000	2,879,000	27.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	27.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,443.00000	4,378,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	34.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,807.00000	7,872,000	34.12	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		6,307.00000	6,372,000	31.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		11.00000	10,000	28.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,318.00000	3,382,000	28.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		241.00000	219,000	19.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		548.00000	591,000	19.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,214.00000	1,150,000	17.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		21.00000	22,000	17.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,694.00000	2,629,000	25.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	25.70	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	3.75	Call		4,193.00000	4,128,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		77.00000	71,000	24.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,434.00000	1,493,000	24.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		529.00000	484,000	18.05	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		186.00000	206,000	18.05	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		4.00000	3,000	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,311.00000	4,375,000	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		6.00000	5,000	29.93	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		3,963.00000	4,027,000	29.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		90.00000	82,000	23.49	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,297.00000	1,354,000	23.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		74.00000	68,000	24.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,481.00000	1,540,000	24.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		498.00000	455,000	18.12	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		205.00000	227,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		4.00000	4,000	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,261.00000	4,326,000	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		59.00000	54,000	25.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,716.00000	1,776,000	25.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		64.00000	59,000	24.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,621.00000	1,681,000	24.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		469.00000	427,000	18.19	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		226.00000	249,000	18.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		56.00000	52,000	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	9.65	Put		1,763.00000	1,824,000	25.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		61.00000	56,000	25.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,668.00000	1,728,000	25.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		67.00000	62,000	24.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,574.00000	1,634,000	24.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		441.00000	401,000	18.26	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		248.00000	273,000	18.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		3.00000	2,000	30.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,610.00000	4,674,000	30.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		270.00000	246,000	19.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		477.00000	518,000	19.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		2.00000	2,000	30.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,809.00000	4,874,000	30.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		21.00000	18,000	27.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,728.00000	2,790,000	27.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		23.00000	20,000	27.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,630.00000	2,692,000	27.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		26.00000	23,000	27.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,533.00000	2,595,000	27.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		214.00000	195,000	20.36	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		621.00000	667,000	20.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		3.00000	2,000	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,660.00000	4,724,000	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		24.00000	21,000	27.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,581.00000	2,643,000	27.43	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	10.40	Call		27.00000	24,000	27.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,484.00000	2,546,000	27.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		255.00000	232,000	19.77	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		512.00000	554,000	19.77	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		3.00000	3,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,510.00000	4,575,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		28.00000	25,000	27.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,435.00000	2,497,000	27.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		32.00000	28,000	26.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,339.00000	2,400,000	26.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		35.00000	31,000	26.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,242.00000	2,303,000	26.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		39.00000	35,000	26.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,146.00000	2,207,000	26.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		44.00000	39,000	26.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,051.00000	2,111,000	26.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		48.00000	44,000	26.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		1,955.00000	2,016,000	26.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		52.00000	48,000	25.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1,859.00000	1,920,000	25.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		304.00000	277,000	19.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		411.00000	449,000	19.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		5.00000	4,000	30.04	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,212.00000	4,276,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		70.00000	64,000	24.47	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		1,527.00000	1,586,000	24.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		3.00000	3,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,460.00000	4,525,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		30.00000	27,000	27.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,387.00000	2,449,000	27.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		33.00000	30,000	26.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,290.00000	2,352,000	26.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		37.00000	33,000	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,194.00000	2,255,000	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		46.00000	41,000	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,003.00000	2,063,000	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		50.00000	46,000	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		1,907.00000	1,968,000	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		54.00000	50,000	25.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,811.00000	1,872,000	25.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		323.00000	294,000	18.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		380.00000	416,000	18.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		42.00000	37,000	26.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,099.00000	2,159,000	26.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	34.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,757.00000	7,822,000	34.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,243.00000	4,178,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		1.00000	0,000	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,808.00000	5,872,000	30.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		7.00000	6,000	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,814.00000	3,878,000	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	34.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		7,857.00000	7,922,000	34.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		1.00000	0,000	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		5,858.00000	5,922,000	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		7.00000	6,000	29.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		3,864.00000	3,928,000	29.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		4,143.00000	4,078,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,007.00000	8,072,000	34.30	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		6,007.00000	6,072,000	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		6.00000	5,000	29.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,013.00000	4,077,000	29.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,993.00000	3,928,000	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		7,907.00000	7,972,000	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		1.00000	0,000	30.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		5,908.00000	5,972,000	30.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		4,093.00000	4,028,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	34.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,557.00000	9,622,000	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		7,957.00000	8,022,000	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	30.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		5,957.00000	6,022,000	30.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		4,043.00000	3,978,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,057.00000	8,122,000	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,943.00000	3,878,000	29.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,107.00000	8,172,000	34.30	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		6,107.00000	6,172,000	31.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		938.00000	880,000	17.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		45.00000	52,000	17.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,898.00000	1,833,000	21.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		5.00000	5,000	21.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,894.00000	2,829,000	26.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	26.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,893.00000	3,828,000	29.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	33.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,657.00000	7,722,000	33.86	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	3.60	Call		4,343.00000	4,278,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	33.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,707.00000	7,772,000	33.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,293.00000	4,228,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,157.00000	8,222,000	34.30	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		6,157.00000	6,222,000	31.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,843.00000	3,778,000	29.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		0.00000	612,000	17.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	134,000	17.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			8.01220	8.07720		18.82	0.00	0	6,833.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		2.00000	1,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,775.00000	7,839,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		13.00000	12,000	32.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,786.00000	5,850,000	32.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		40.00000	38,000	29.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,813.00000	3,876,000	29.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		126.00000	118,000	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		1,899.00000	1,956,000	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,283.00000	1,222,000	17.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		56.00000	60,000	17.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,235.00000	2,170,000	20.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		8.00000	8,000	20.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,229.00000	3,164,000	25.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		2.00000	2,000	25.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,227.00000	4,162,000	29.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		2.00000	1,000	30.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,725.00000	7,789,000	30.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		14.00000	13,000	32.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,737.00000	5,801,000	32.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		41.00000	39,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,764.00000	3,827,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		130.00000	122,000	24.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,853.00000	1,910,000	24.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		602.00000	562,000	18.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		325.00000	350,000	18.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,328.00000	1,266,000	17.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		51.00000	54,000	17.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,284.00000	2,220,000	20.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		7.00000	8,000	20.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,279.00000	3,214,000	25.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		2.00000	2,000	25.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,277.00000	4,212,000	29.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		576.00000	537,000	18.57	0.00	0	509.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		349.00000	375,000	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		7,824.00000	7,889,000	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		13.00000	12,000	32.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		5,836.00000	5,900,000	32.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		39.00000	37,000	29.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		3,862.00000	3,925,000	29.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		122.00000	115,000	24.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		1,945.00000	2,003,000	24.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		551.00000	513,000	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		374.00000	401,000	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,238.00000	1,178,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		61.00000	66,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,185.00000	2,121,000	19.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		8.00000	9,000	19.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,179.00000	3,114,000	25.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		2.00000	2,000	25.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,177.00000	4,113,000	29.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	29.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	30.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		7,874.00000	7,939,000	30.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		13.00000	12,000	32.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		5,886.00000	5,950,000	32.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		38.00000	36,000	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		3,911.00000	3,974,000	29.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		118.00000	112,000	25.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		1,991.00000	2,050,000	25.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		527.00000	490,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		400.00000	428,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,194.00000	1,134,000	17.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		67.00000	72,000	17.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		2,136.00000	2,071,000	19.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		9.00000	9,000	19.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		3,129.00000	3,064,000	24.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		2.00000	2,000	24.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		4,128.00000	4,063,000	29.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	29.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		7,974.00000	8,039,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		12.00000	11,000	32.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		5,985.00000	6,049,000	32.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		37.00000	34,000	29.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,010.00000	4,072,000	29.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		112.00000	105,000	25.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,085.00000	2,143,000	25.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		481.00000	449,000	18.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		454.00000	487,000	18.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		1,107.00000	1,051,000	17.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		80.00000	89,000	17.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		2,037.00000	1,973,000	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	6.05	Put		10.00000	11,000	19.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		3,030.00000	2,965,000	24.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		3.00000	3,000	24.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		4,028.00000	3,963,000	29.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	29.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,024.00000	8,089,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		11.00000	10,000	32.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,034.00000	6,098,000	32.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		36.00000	33,000	30.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,059.00000	4,121,000	30.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		108.00000	101,000	25.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,131.00000	2,189,000	25.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		461.00000	430,000	19.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		484.00000	518,000	19.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		1,067.00000	1,011,000	17.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		90.00000	99,000	17.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,989.00000	1,925,000	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		12.00000	13,000	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,980.00000	2,915,000	23.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		3.00000	3,000	23.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,978.00000	3,913,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,074.00000	8,139,000	30.30	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	14.15	Call		11.00000	10,000	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,084.00000	6,148,000	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		34.00000	32,000	30.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,107.00000	4,170,000	30.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		104.00000	98,000	25.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,177.00000	2,236,000	25.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		442.00000	412,000	19.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		515.00000	550,000	19.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		1,028.00000	973,000	17.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		101.00000	111,000	17.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,940.00000	1,876,000	18.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		13.00000	14,000	18.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,930.00000	2,865,000	23.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		3.00000	3,000	23.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,928.00000	3,863,000	29.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	29.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,224.00000	8,289,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		9.00000	8,000	32.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,232.00000	6,296,000	32.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		31.00000	29,000	30.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,254.00000	4,317,000	30.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		95.00000	89,000	25.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,318.00000	2,377,000	25.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		916.00000	864,000	17.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		139.00000	152,000	17.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,795.00000	1,732,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		18.00000	20,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,781.00000	2,716,000	22.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		4.00000	4,000	22.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,778.00000	3,713,000	28.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	28.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,174.00000	8,239,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		10.00000	9,000	32.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,183.00000	6,247,000	32.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		32.00000	30,000	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,205.00000	4,268,000	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		98.00000	92,000	25.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,271.00000	2,330,000	25.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		407.00000	379,000	19.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		580.00000	617,000	19.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		952.00000	899,000	17.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		125.00000	137,000	17.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,843.00000	1,780,000	18.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		16.00000	18,000	18.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,831.00000	2,766,000	23.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		4.00000	4,000	23.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,828.00000	3,763,000	28.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	28.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,324.00000	8,389,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		8.00000	7,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,331.00000	6,395,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		30.00000	28,000	30.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,353.00000	4,416,000	30.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		89.00000	83,000	26.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,412.00000	2,471,000	26.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		360.00000	335,000	20.09	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		683.00000	723,000	20.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		845.00000	796,000	17.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		168.00000	184,000	17.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,700.00000	1,636,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		23.00000	24,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,681.00000	2,616,000	22.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		4.00000	4,000	22.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,678.00000	3,613,000	27.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	27.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		391.00000	364,000	19.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		614.00000	652,000	19.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		2.00000	2,000	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,625.00000	7,690,000	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		14.00000	13,000	32.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,637.00000	5,701,000	32.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		43.00000	41,000	29.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,666.00000	3,729,000	29.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		138.00000	130,000	24.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,761.00000	1,818,000	24.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		657.00000	615,000	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		280.00000	303,000	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,419.00000	1,357,000	17.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		42.00000	45,000	17.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,383.00000	2,319,000	20.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		6.00000	7,000	20.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,379.00000	3,314,000	26.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		2.00000	2,000	26.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,377.00000	4,312,000	29.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		2.00000	2,000	30.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,675.00000	7,740,000	30.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		14.00000	13,000	32.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,687.00000	5,751,000	32.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		42.00000	40,000	29.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,715.00000	3,778,000	29.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		134.00000	126,000	24.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,807.00000	1,864,000	24.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		629.00000	588,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		302.00000	326,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,373.00000	1,311,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		46.00000	49,000	17.66	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	13/09/2010	Foreign Exchange Future	5.75	Call		2,334.00000	2,269,000	20.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		7.00000	7,000	20.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,329.00000	3,264,000	25.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		2.00000	2,000	25.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,327.00000	4,262,000	29.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		7,924.00000	7,989,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		12.00000	11,000	32.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		5,935.00000	5,999,000	32.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		37.00000	36,000	29.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		3,960.00000	4,024,000	29.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		115.00000	108,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,038.00000	2,096,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		504.00000	468,000	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		427.00000	456,000	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,150.00000	1,091,000	17.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		73.00000	79,000	17.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		2,087.00000	2,022,000	19.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		10.00000	10,000	19.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		3,079.00000	3,015,000	24.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		2.00000	3,000	24.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		4,078.00000	4,013,000	29.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	29.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	30.30	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	16.20	Put		8,124.00000	8,189,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		10.00000	9,000	32.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,133.00000	6,197,000	32.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		33.00000	31,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,156.00000	4,219,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		101.00000	95,000	25.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,224.00000	2,283,000	25.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		424.00000	395,000	19.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		547.00000	583,000	19.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		990.00000	936,000	17.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		113.00000	124,000	17.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,892.00000	1,828,000	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		15.00000	16,000	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,880.00000	2,815,000	23.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		3.00000	3,000	23.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,878.00000	3,813,000	28.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	28.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,274.00000	8,339,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		9.00000	8,000	32.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,282.00000	6,346,000	32.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		30.00000	29,000	30.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,303.00000	4,367,000	30.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		92.00000	86,000	25.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,365.00000	2,424,000	25.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		375.00000	349,000	19.93	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		648.00000	687,000	19.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		880.00000	829,000	17.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		153.00000	167,000	17.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,747.00000	1,684,000	18.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		20.00000	22,000	18.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,731.00000	2,666,000	22.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		4.00000	4,000	22.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,728.00000	3,663,000	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		181.00000	169,000	22.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,404.00000	1,457,000	22.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		201.00000	188,000	22.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,274.00000	1,326,000	22.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		791.00000	835,000	20.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		318.00000	297,000	20.57	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		906.00000	951,000	21.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		283.00000	263,000	21.04	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		208.00000	195,000	22.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,231.00000	1,283,000	22.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		224.00000	209,000	21.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,147.00000	1,197,000	21.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			8.14560	8.21140		19.05	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		18.00000	18,000	33.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,757.00000	7,822,000	33.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		39.00000	37,000	31.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,778.00000	5,841,000	31.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		82.00000	79,000	28.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		3,821.00000	3,883,000	28.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		202.00000	193,000	23.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		1,941.00000	1,997,000	23.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		690.00000	653,000	18.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		429.00000	457,000	18.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,353.00000	1,295,000	17.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		92.00000	99,000	17.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,277.00000	2,211,000	18.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		16.00000	15,000	18.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,266.00000	3,201,000	23.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		5.00000	5,000	23.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,262.00000	4,196,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		457.00000	433,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		796.00000	837,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		18.00000	17,000	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,807.00000	7,871,000	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		38.00000	37,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		5,827.00000	5,891,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		80.00000	77,000	28.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		3,869.00000	3,931,000	28.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		197.00000	188,000	24.03	0.00	0	300.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		1,986.00000	2,042,000	24.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,311.00000	1,253,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		100.00000	107,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,228.00000	2,162,000	18.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		17.00000	16,000	18.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,216.00000	3,151,000	23.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		5.00000	5,000	23.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,212.00000	4,146,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		18.00000	17,000	33.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		7,857.00000	7,921,000	33.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		37.00000	36,000	31.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		5,876.00000	5,940,000	31.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		79.00000	76,000	28.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		3,918.00000	3,980,000	28.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		192.00000	184,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,031.00000	2,088,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		643.00000	607,000	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		482.00000	511,000	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,270.00000	1,213,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		109.00000	117,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,179.00000	2,113,000	18.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		18.00000	17,000	18.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,167.00000	3,101,000	23.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		6.00000	5,000	23.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		4,162.00000	4,097,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		17.00000	17,000	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		7,906.00000	7,971,000	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		37.00000	36,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		5,926.00000	5,990,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		77.00000	75,000	28.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		3,966.00000	4,029,000	28.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		188.00000	179,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,077.00000	2,133,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		620.00000	586,000	18.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		509.00000	540,000	18.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,229.00000	1,173,000	17.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		118.00000	127,000	17.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		2,129.00000	2,064,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		18.00000	18,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		3,117.00000	3,052,000	22.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		6.00000	6,000	22.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		4,112.00000	4,047,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		666.00000	630,000	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		455.00000	484,000	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		17.00000	17,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		7,956.00000	8,021,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		36.00000	35,000	31.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		5,975.00000	6,039,000	31.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		76.00000	73,000	28.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,015.00000	4,077,000	28.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		183.00000	175,000	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,122.00000	2,179,000	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		598.00000	565,000	19.05	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		537.00000	569,000	19.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,189.00000	1,133,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		128.00000	137,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		2,080.00000	2,015,000	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		19.00000	19,000	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		3,068.00000	3,002,000	22.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		7.00000	6,000	22.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		4,063.00000	3,997,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		2.00000	1,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		17.00000	16,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,006.00000	8,070,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		36.00000	34,000	31.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,025.00000	6,088,000	31.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		75.00000	72,000	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,064.00000	4,126,000	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		179.00000	171,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,168.00000	2,225,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		577.00000	546,000	19.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		566.00000	600,000	19.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,150.00000	1,097,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		139.00000	151,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		2,032.00000	1,968,000	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		21.00000	22,000	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		3,018.00000	2,952,000	22.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		7.00000	6,000	22.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		4,013.00000	3,947,000	26.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		2.00000	1,000	26.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		16.00000	16,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,055.00000	8,120,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		35.00000	34,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,074.00000	6,138,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		73.00000	70,000	28.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,112.00000	4,174,000	28.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		174.00000	166,000	24.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,213.00000	2,270,000	24.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		558.00000	528,000	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		597.00000	632,000	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,113.00000	1,061,000	17.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		152.00000	165,000	17.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,984.00000	1,920,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		23.00000	24,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,968.00000	2,903,000	22.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		7.00000	7,000	22.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,963.00000	3,897,000	26.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		2.00000	1,000	26.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		15.00000	14,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,254.00000	8,318,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		32.00000	31,000	32.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,271.00000	6,335,000	32.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		67.00000	65,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,306.00000	4,369,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		157.00000	150,000	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,396.00000	2,454,000	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		489.00000	462,000	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		728.00000	766,000	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		976.00000	928,000	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		215.00000	232,000	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,797.00000	1,734,000	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		36.00000	38,000	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,770.00000	2,705,000	21.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		9.00000	9,000	21.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,764.00000	3,698,000	25.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		3.00000	2,000	25.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		15.00000	14,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,204.00000	8,268,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		33.00000	32,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,222.00000	6,286,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		69.00000	66,000	29.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,258.00000	4,320,000	29.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		161.00000	154,000	24.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,350.00000	2,408,000	24.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		505.00000	478,000	19.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		694.00000	732,000	19.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		1,009.00000	960,000	17.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		198.00000	214,000	17.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,843.00000	1,780,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		32.00000	34,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,820.00000	2,754,000	21.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		9.00000	8,000	21.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,813.00000	3,748,000	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		2.00000	2,000	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		443.00000	419,000	20.26	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		832.00000	873,000	20.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		14.00000	14,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,303.00000	8,368,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		32.00000	30,000	32.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,321.00000	6,384,000	32.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		66.00000	63,000	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,355.00000	4,417,000	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		153.00000	146,000	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,442.00000	2,500,000	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		473.00000	447,000	19.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		762.00000	801,000	19.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		943.00000	896,000	17.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		232.00000	250,000	17.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,750.00000	1,688,000	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		39.00000	42,000	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,721.00000	2,655,000	20.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		10.00000	9,000	20.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,714.00000	3,648,000	25.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		3.00000	2,000	25.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		540.00000	511,000	19.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		629.00000	665,000	19.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		19.00000	18,000	33.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,658.00000	7,722,000	33.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		40.00000	39,000	31.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,679.00000	5,743,000	31.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		85.00000	82,000	28.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,724.00000	3,786,000	28.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		213.00000	203,000	23.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		1,852.00000	1,907,000	23.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		741.00000	701,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		380.00000	405,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,438.00000	1,379,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		77.00000	83,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,375.00000	2,310,000	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		14.00000	14,000	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,365.00000	3,300,000	23.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		4.00000	4,000	23.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,362.00000	4,296,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		19.00000	18,000	33.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,708.00000	7,772,000	33.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		39.00000	38,000	31.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,728.00000	5,792,000	31.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		83.00000	80,000	28.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,772.00000	3,834,000	28.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		207.00000	198,000	23.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		1,896.00000	1,952,000	23.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		715.00000	676,000	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		404.00000	430,000	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,396.00000	1,337,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		85.00000	91,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,326.00000	2,261,000	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		15.00000	15,000	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,316.00000	3,250,000	23.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		5.00000	4,000	23.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,312.00000	4,246,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		16.00000	15,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,105.00000	8,169,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		34.00000	33,000	31.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,123.00000	6,187,000	31.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		72.00000	69,000	28.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,161.00000	4,223,000	28.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		170.00000	162,000	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,259.00000	2,316,000	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		1,078.00000	1,027,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		167.00000	181,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,937.00000	1,873,000	17.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		26.00000	27,000	17.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,919.00000	2,853,000	21.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		8.00000	7,000	21.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,913.00000	3,847,000	26.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		2.00000	1,000	26.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		16.00000	15,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,155.00000	8,219,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		33.00000	32,000	32.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,172.00000	6,236,000	32.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		70.00000	67,000	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,209.00000	4,271,000	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		165.00000	158,000	24.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,304.00000	2,362,000	24.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		522.00000	494,000	19.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		661.00000	698,000	19.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		1,043.00000	993,000	17.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		182.00000	197,000	17.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,890.00000	1,827,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		29.00000	31,000	17.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,869.00000	2,804,000	21.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		8.00000	8,000	21.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,863.00000	3,798,000	26.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		2.00000	2,000	26.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		25.00000	25,000	32.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		6,864.00000	6,929,000	32.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		53.00000	51,000	30.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		4,892.00000	4,955,000	30.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		118.00000	113,000	26.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		2,957.00000	3,017,000	26.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		334.00000	316,000	21.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,173.00000	1,220,000	21.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,161.00000	5,096,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,213.00000	1,261,000	21.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		324.00000	307,000	21.61	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		257.00000	244,000	22.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,546.00000	1,598,000	22.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		305.00000	289,000	21.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,294.00000	1,343,000	21.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.10180	12.17290		14.89	12,101,800.00	1,000	11,909.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,827.00000	9,898,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	40.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,827.00000	7,898,000	40.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	37.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,827.00000	5,898,000	37.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	28.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,827.00000	3,898,000	28.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		8.00000	4,000	21.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,835.00000	1,902,000	21.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		47.00000	30,000	17.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		874.00000	928,000	17.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		327.00000	274,000	14.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		154.00000	172,000	14.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,179.00000	1,108,000	16.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		6.00000	6,000	16.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,174.00000	2,102,000	22.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		1.00000	0,000	22.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,977.00000	10,048,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,977.00000	8,048,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	37.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,977.00000	6,048,000	37.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	29.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,977.00000	4,048,000	29.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		6.00000	3,000	21.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,983.00000	2,051,000	21.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		35.00000	22,000	18.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,012.00000	1,070,000	18.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		242.00000	199,000	15.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		219.00000	247,000	15.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,032.00000	962,000	15.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		9.00000	10,000	15.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,024.00000	1,953,000	21.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		1.00000	1,000	21.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,927.00000	9,998,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,927.00000	7,998,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	37.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,927.00000	5,998,000	37.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	28.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,927.00000	3,998,000	28.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		7.00000	3,000	21.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,934.00000	2,001,000	21.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		38.00000	24,000	18.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		965.00000	1,022,000	18.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		269.00000	220,000	14.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		196.00000	218,000	14.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,081.00000	1,010,000	15.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		8.00000	8,000	15.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,074.00000	2,003,000	22.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		1.00000	1,000	22.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,023.00000	2,952,000	25.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	25.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,327.00000	9,398,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	39.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,327.00000	7,398,000	39.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,177.00000	9,248,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	39.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,177.00000	7,248,000	39.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	34.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,177.00000	5,248,000	34.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		1.00000	0,000	26.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,178.00000	3,248,000	26.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		24.00000	14,000	19.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,201.00000	1,262,000	19.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		166.00000	131,000	15.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		343.00000	379,000	15.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		843.00000	775,000	15.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		20.00000	23,000	15.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,824.00000	1,753,000	20.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		1.00000	1,000	20.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,823.00000	2,752,000	24.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	24.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,027.00000	9,098,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	39.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,027.00000	7,098,000	39.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	33.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,027.00000	5,098,000	33.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		1.00000	1,000	25.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,028.00000	3,099,000	25.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		32.00000	19,000	18.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,059.00000	1,117,000	18.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		220.00000	179,000	15.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		247.00000	277,000	15.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		984.00000	914,000	15.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		11.00000	12,000	15.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,974.00000	1,903,000	21.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		1.00000	1,000	21.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,973.00000	2,902,000	24.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	24.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,077.00000	9,148,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	39.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,077.00000	7,148,000	39.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,077.00000	5,148,000	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		1.00000	1,000	25.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,078.00000	3,149,000	25.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		29.00000	17,000	18.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,106.00000	1,165,000	18.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		201.00000	162,000	15.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		278.00000	310,000	15.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		937.00000	867,000	15.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		14.00000	15,000	15.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,924.00000	1,853,000	21.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		1.00000	1,000	21.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,923.00000	2,852,000	24.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	24.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,227.00000	9,298,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	39.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,227.00000	7,298,000	39.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	34.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,227.00000	5,298,000	34.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		1.00000	0,000	26.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,228.00000	3,298,000	26.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		22.00000	12,000	19.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,249.00000	1,310,000	19.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		150.00000	117,000	15.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		377.00000	415,000	15.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		798.00000	729,000	15.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		25.00000	27,000	15.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,775.00000	1,703,000	20.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2.00000	1,000	20.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,773.00000	2,702,000	24.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	24.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,477.00000	9,548,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	40.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,477.00000	7,548,000	40.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,627.00000	9,698,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,627.00000	7,698,000	40.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,877.00000	9,948,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	40.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,877.00000	7,948,000	40.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	37.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,877.00000	5,948,000	37.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	28.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,877.00000	3,948,000	28.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		42.00000	27,000	18.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		919.00000	975,000	18.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		297.00000	246,000	14.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		174.00000	194,000	14.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,130.00000	1,059,000	16.10	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	11.05	Put		7.00000	7,000	16.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,124.00000	2,053,000	22.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		1.00000	1,000	22.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,777.00000	9,848,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	40.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,777.00000	7,848,000	40.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,727.00000	9,798,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	40.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,727.00000	7,798,000	40.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,677.00000	9,748,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	40.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,677.00000	7,748,000	40.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,577.00000	9,648,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	40.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,577.00000	7,648,000	40.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,427.00000	9,498,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	40.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,427.00000	7,498,000	40.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,377.00000	9,448,000	40.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	40.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,377.00000	7,448,000	40.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,277.00000	9,348,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	39.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,277.00000	7,348,000	39.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	34.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,277.00000	5,348,000	34.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		1.00000	0,000	26.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,278.00000	3,348,000	26.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		20.00000	11,000	19.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,297.00000	1,359,000	19.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		137.00000	105,000	16.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		414.00000	453,000	16.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		752.00000	685,000	15.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		29.00000	33,000	15.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,725.00000	1,654,000	19.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2.00000	2,000	19.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,723.00000	2,652,000	24.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	24.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,127.00000	9,198,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	39.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,127.00000	7,198,000	39.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	34.26	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	17.30	Put		5,127.00000	5,198,000	34.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	29.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,127.00000	4,198,000	29.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		1.00000	0,000	26.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,128.00000	3,198,000	26.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		5.00000	2,000	22.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,132.00000	2,200,000	22.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		26.00000	16,000	18.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,153.00000	1,214,000	18.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		182.00000	145,000	15.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		309.00000	343,000	15.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		890.00000	820,000	15.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		17.00000	18,000	15.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,874.00000	1,803,000	20.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		1.00000	1,000	20.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,873.00000	2,802,000	24.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	24.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		7.00000	3,000	21.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,884.00000	1,951,000	21.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	36.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,727.00000	5,798,000	36.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	32.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,727.00000	4,798,000	32.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	28.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,727.00000	3,798,000	28.23	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	15/03/2010	Foreign Exchange Future	14.90	Call		2.00000	1,000	24.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,729.00000	2,799,000	24.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		9.00000	4,000	20.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,736.00000	1,802,000	20.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		56.00000	38,000	17.55	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		783.00000	836,000	17.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		392.00000	336,000	15.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		119.00000	134,000	15.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,278.00000	1,207,000	17.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		5.00000	5,000	17.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,273.00000	2,202,000	22.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		0.00000	0,000	22.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	35.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,477.00000	5,548,000	35.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	31.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,477.00000	4,548,000	31.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		1.00000	0,000	27.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,478.00000	3,548,000	27.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		3.00000	1,000	23.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,480.00000	2,549,000	23.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		14.00000	7,000	20.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,491.00000	1,555,000	20.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		92.00000	67,000	16.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		569.00000	615,000	16.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		581.00000	517,000	15.29	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	11.65	Put		58.00000	65,000	15.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,526.00000	1,455,000	18.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3.00000	3,000	18.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,523.00000	2,452,000	23.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		0.00000	0,000	23.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	36.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,577.00000	5,648,000	36.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,577.00000	4,648,000	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	27.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,577.00000	3,648,000	27.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		2.00000	1,000	23.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,579.00000	2,649,000	23.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		12.00000	6,000	20.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,589.00000	1,654,000	20.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		76.00000	54,000	17.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		653.00000	702,000	17.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		501.00000	440,000	15.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		78.00000	88,000	15.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,427.00000	1,355,000	18.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		4.00000	3,000	18.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,423.00000	2,352,000	23.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		0.00000	0,000	23.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	35.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,377.00000	5,448,000	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	16.55	Call		0.00000	0,000	30.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,377.00000	4,448,000	30.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		1.00000	0,000	26.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,378.00000	3,448,000	26.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		3.00000	1,000	23.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,380.00000	2,449,000	23.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		17.00000	9,000	19.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,394.00000	1,457,000	19.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		112.00000	84,000	16.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		489.00000	532,000	16.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		665.00000	599,000	15.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		42.00000	47,000	15.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,625.00000	1,554,000	19.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2.00000	2,000	19.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,623.00000	2,552,000	23.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	23.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	36.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,677.00000	5,748,000	36.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	32.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,677.00000	4,748,000	32.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	28.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,677.00000	3,748,000	28.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		2.00000	1,000	24.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,679.00000	2,749,000	24.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		10.00000	5,000	20.72	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	13.85	Put		1,687.00000	1,753,000	20.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		62.00000	43,000	17.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		739.00000	791,000	17.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		427.00000	369,000	15.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		104.00000	117,000	15.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,327.00000	1,256,000	17.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		4.00000	4,000	17.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,323.00000	2,252,000	22.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		0.00000	0,000	22.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	37.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,777.00000	5,848,000	37.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	32.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,777.00000	4,848,000	32.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	28.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,777.00000	3,848,000	28.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		2.00000	1,000	24.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,779.00000	2,849,000	24.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		9.00000	4,000	21.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,786.00000	1,852,000	21.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		51.00000	34,000	17.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		828.00000	882,000	17.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		359.00000	304,000	15.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		136.00000	152,000	15.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,229.00000	1,157,000	16.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		6.00000	5,000	16.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,223.00000	2,152,000	22.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		0.00000	0,000	22.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	36.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,627.00000	5,698,000	36.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	32.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,627.00000	4,698,000	32.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	27.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,627.00000	3,698,000	27.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		2.00000	1,000	24.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,629.00000	2,699,000	24.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		11.00000	5,000	20.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,638.00000	1,703,000	20.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		69.00000	48,000	17.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		696.00000	746,000	17.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		464.00000	403,000	15.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		91.00000	101,000	15.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,377.00000	1,306,000	17.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		4.00000	4,000	17.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,373.00000	2,302,000	23.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		0.00000	0,000	23.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	36.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,527.00000	5,598,000	36.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	31.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,527.00000	4,598,000	31.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	27.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,527.00000	3,598,000	27.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		2.00000	1,000	23.78	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,529.00000	2,599,000	23.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		13.00000	7,000	20.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,540.00000	1,605,000	20.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		84.00000	60,000	16.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		611.00000	658,000	16.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		541.00000	477,000	15.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		68.00000	75,000	15.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,476.00000	1,405,000	18.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3.00000	3,000	18.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,473.00000	2,402,000	23.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		0.00000	0,000	23.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	35.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,427.00000	5,498,000	35.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	31.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,427.00000	4,498,000	31.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		1.00000	0,000	27.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,428.00000	3,498,000	27.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		3.00000	1,000	23.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,430.00000	2,499,000	23.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		15.00000	8,000	19.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,442.00000	1,506,000	19.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		102.00000	75,000	16.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		529.00000	573,000	16.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		622.00000	557,000	15.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		49.00000	55,000	15.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,576.00000	1,504,000	18.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3.00000	2,000	18.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,573.00000	2,502,000	23.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		0.00000	0,000	23.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,327.00000	5,398,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	30.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,327.00000	4,398,000	30.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		1.00000	0,000	26.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,328.00000	3,398,000	26.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		3.00000	1,000	23.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,330.00000	2,399,000	23.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		124.00000	94,000	16.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		451.00000	492,000	16.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		708.00000	641,000	15.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		35.00000	39,000	15.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,675.00000	1,604,000	19.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2.00000	2,000	19.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,673.00000	2,602,000	24.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	24.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		18.00000	10,000	19.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,345.00000	1,408,000	19.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	40.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,427.00000	8,498,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	38.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,427.00000	6,498,000	38.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,573.00000	3,502,000	23.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	23.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,327.00000	8,398,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	38.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,327.00000	6,398,000	38.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,673.00000	3,602,000	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,377.00000	8,448,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	38.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,377.00000	6,448,000	38.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,623.00000	3,552,000	23.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	23.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,627.00000	8,698,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	38.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,627.00000	6,698,000	38.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,373.00000	3,302,000	24.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	24.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,727.00000	8,798,000	40.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	39.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,727.00000	6,798,000	39.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,273.00000	3,202,000	24.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	24.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,677.00000	8,748,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,677.00000	6,748,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,323.00000	3,252,000	24.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	24.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,777.00000	8,848,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	39.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,777.00000	6,848,000	39.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,223.00000	3,152,000	24.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	24.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,927.00000	8,998,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	39.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,927.00000	6,998,000	39.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	33.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,927.00000	4,998,000	33.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		1.00000	1,000	25.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,928.00000	2,999,000	25.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,073.00000	3,002,000	25.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	25.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,977.00000	9,048,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	39.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,977.00000	7,048,000	39.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	33.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,977.00000	5,048,000	33.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		1.00000	1,000	25.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,978.00000	3,049,000	25.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,877.00000	8,948,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	39.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,877.00000	6,948,000	39.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	33.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,877.00000	4,948,000	33.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	25.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,878.00000	2,949,000	25.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,123.00000	3,052,000	25.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	25.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,177.00000	8,248,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	38.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,177.00000	6,248,000	38.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	30.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,177.00000	4,248,000	30.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		4.00000	2,000	22.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,181.00000	2,250,000	22.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,823.00000	3,752,000	22.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	22.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,223.00000	4,152,000	22.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	22.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,173.00000	3,102,000	24.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	24.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,173.00000	4,102,000	22.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	22.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,323.00000	4,252,000	22.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	22.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,123.00000	4,052,000	22.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	22.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,477.00000	8,548,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	38.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,477.00000	6,548,000	38.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,523.00000	3,452,000	23.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	23.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,023.00000	3,952,000	22.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	22.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,027.00000	8,098,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	37.94	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	18.20	Put		6,027.00000	6,098,000	37.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	29.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,027.00000	4,098,000	29.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		6.00000	2,000	21.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,033.00000	2,100,000	21.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,973.00000	3,902,000	22.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	22.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,277.00000	8,348,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	38.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,277.00000	6,348,000	38.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	30.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,277.00000	4,348,000	30.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		4.00000	2,000	22.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,281.00000	2,350,000	22.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,723.00000	3,652,000	23.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	23.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,527.00000	8,598,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	38.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,527.00000	6,598,000	38.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,473.00000	3,402,000	23.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	23.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,227.00000	8,298,000	40.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	38.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,227.00000	6,298,000	38.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	30.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,227.00000	4,298,000	30.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		4.00000	2,000	22.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,231.00000	2,300,000	22.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,773.00000	3,702,000	22.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	22.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,577.00000	8,648,000	40.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	38.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,577.00000	6,648,000	38.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,423.00000	3,352,000	24.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	24.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.30400	12.37560		16.09	12,304,000.00	1,000	13,463.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,674.00000	9,746,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		1.00000	1,000	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,675.00000	7,747,000	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,974.00000	10,046,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		1.00000	1,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,975.00000	8,047,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,474.00000	9,546,000	28.90	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	19.85	Call		2.00000	1,000	28.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,476.00000	7,547,000	28.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		6.00000	5,000	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,480.00000	5,551,000	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		37.00000	34,000	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,511.00000	3,580,000	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,324.00000	9,396,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		2.00000	2,000	28.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,326.00000	7,398,000	28.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		7.00000	6,000	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,331.00000	5,402,000	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		40.00000	38,000	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,364.00000	3,434,000	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,224.00000	9,296,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		2.00000	2,000	27.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,226.00000	7,298,000	27.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		173.00000	163,000	19.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,397.00000	1,459,000	19.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		383.00000	359,000	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		607.00000	655,000	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,801.00000	1,732,000	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		25.00000	28,000	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,783.00000	2,711,000	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	14/06/2010	Foreign Exchange Future	9.60	Put		7.00000	7,000	19.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,024.00000	9,096,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		2.00000	2,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,026.00000	7,098,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,074.00000	9,146,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		2.00000	2,000	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,076.00000	7,148,000	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		435.00000	408,000	16.54	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		509.00000	554,000	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,035.00000	978,000	15.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		109.00000	124,000	15.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,945.00000	1,876,000	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		19.00000	22,000	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,931.00000	2,860,000	20.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		5.00000	6,000	20.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,524.00000	9,596,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		5.00000	5,000	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,529.00000	5,601,000	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		35.00000	33,000	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,559.00000	3,629,000	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,724.00000	9,796,000	28.90	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	20.10	Call		1.00000	1,000	28.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,725.00000	7,797,000	28.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		4.00000	4,000	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,728.00000	5,800,000	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,874.00000	9,946,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		1.00000	1,000	28.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,875.00000	7,947,000	28.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		522.00000	487,000	16.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		396.00000	433,000	16.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,201.00000	1,138,000	15.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		75.00000	84,000	15.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,140.00000	2,069,000	17.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		14.00000	15,000	17.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,924.00000	9,996,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		1.00000	1,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,925.00000	7,997,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,157.00000	1,095,000	15.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		81.00000	91,000	15.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,091.00000	2,020,000	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		15.00000	16,000	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,824.00000	9,896,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		1.00000	1,000	28.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,825.00000	7,897,000	28.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		115.00000	108,000	21.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,939.00000	2,004,000	21.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		234.00000	220,000	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,058.00000	1,116,000	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		547.00000	511,000	15.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		371.00000	407,000	15.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,245.00000	1,182,000	15.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		69.00000	78,000	15.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,189.00000	2,119,000	17.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		13.00000	15,000	17.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,774.00000	9,846,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		4.00000	4,000	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,778.00000	5,850,000	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		30.00000	28,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,804.00000	3,874,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,624.00000	9,696,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		1.00000	1,000	28.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,625.00000	7,697,000	28.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,574.00000	9,646,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		1.00000	1,000	28.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,575.00000	7,647,000	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	17.95	Call		5.00000	5,000	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,579.00000	5,651,000	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		34.00000	32,000	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,608.00000	3,678,000	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,424.00000	9,496,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		2.00000	1,000	28.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,426.00000	7,497,000	28.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		6.00000	6,000	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,430.00000	5,502,000	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		38.00000	35,000	24.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,462.00000	3,531,000	24.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		782.00000	735,000	15.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		206.00000	231,000	15.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,612.00000	1,544,000	15.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		36.00000	40,000	15.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,584.00000	2,513,000	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		8.00000	9,000	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,374.00000	9,446,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		2.00000	1,000	28.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,376.00000	7,447,000	28.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,274.00000	9,346,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		2.00000	2,000	27.96	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	19.65	Put		7,276.00000	7,348,000	27.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		167.00000	157,000	20.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,441.00000	1,503,000	20.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		885.00000	834,000	15.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		159.00000	180,000	15.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,754.00000	1,685,000	16.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		28.00000	31,000	16.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,174.00000	9,246,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		2.00000	2,000	27.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,176.00000	7,248,000	27.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		5.00000	4,000	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,679.00000	5,750,000	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		13.00000	12,000	25.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,687.00000	4,758,000	25.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		32.00000	30,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,706.00000	3,776,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		62.00000	58,000	23.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,736.00000	2,804,000	23.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		179.00000	169,000	19.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,353.00000	1,415,000	19.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		399.00000	375,000	16.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		573.00000	621,000	16.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		958.00000	904,000	15.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		132.00000	150,000	15.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,849.00000	1,780,000	16.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		23.00000	26,000	16.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,832.00000	2,761,000	20.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		6.00000	7,000	20.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		111.00000	105,000	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,985.00000	2,051,000	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		3.00000	3,000	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,227.00000	6,299,000	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		21.00000	19,000	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,245.00000	4,315,000	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		43.00000	40,000	24.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,267.00000	3,336,000	24.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		600.00000	561,000	15.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		324.00000	357,000	15.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,335.00000	1,270,000	15.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		59.00000	66,000	15.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		3.00000	3,000	26.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,127.00000	6,199,000	26.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		275.00000	258,000	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		899.00000	954,000	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		657.00000	615,000	15.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		281.00000	311,000	15.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,426.00000	1,360,000	15.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		50.00000	56,000	15.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,387.00000	2,316,000	18.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		11.00000	12,000	18.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		4.00000	4,000	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,828.00000	5,900,000	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		11.00000	10,000	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,835.00000	4,906,000	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		30.00000	28,000	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,854.00000	3,924,000	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		56.00000	52,000	23.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,880.00000	2,948,000	23.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		161.00000	152,000	20.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,485.00000	1,548,000	20.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		352.00000	330,000	17.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		676.00000	726,000	17.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		850.00000	800,000	15.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		174.00000	196,000	15.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,706.00000	1,638,000	16.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		30.00000	34,000	16.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,683.00000	2,612,000	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		7.00000	8,000	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		749.00000	704,000	15.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		223.00000	250,000	15.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,565.00000	1,498,000	15.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		39.00000	44,000	15.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,535.00000	2,464,000	18.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		9.00000	10,000	18.81	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	17.65	Call		7.00000	6,000	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,281.00000	5,352,000	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		20.00000	18,000	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,294.00000	4,364,000	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		244.00000	229,000	18.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,018.00000	1,075,000	18.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		573.00000	536,000	15.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		347.00000	382,000	15.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,239.00000	2,168,000	17.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		13.00000	14,000	17.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		3.00000	3,000	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,177.00000	6,249,000	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		22.00000	20,000	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,196.00000	4,266,000	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		44.00000	41,000	24.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,218.00000	3,287,000	24.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		126.00000	119,000	21.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,800.00000	1,865,000	21.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		264.00000	248,000	18.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		938.00000	994,000	18.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		628.00000	588,000	15.82	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		302.00000	334,000	15.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,380.00000	1,315,000	15.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		54.00000	61,000	15.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,337.00000	2,266,000	18.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		11.00000	12,000	18.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		3.00000	3,000	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,077.00000	6,149,000	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		9.00000	8,000	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,083.00000	5,154,000	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		24.00000	22,000	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,098.00000	4,168,000	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		47.00000	44,000	24.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,121.00000	3,190,000	24.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		286.00000	269,000	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		860.00000	915,000	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		687.00000	644,000	15.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		261.00000	290,000	15.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,472.00000	1,406,000	15.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		46.00000	52,000	15.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,436.00000	2,365,000	18.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		10.00000	11,000	18.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		298.00000	280,000	17.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		822.00000	876,000	17.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		718.00000	673,000	15.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		242.00000	269,000	15.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,485.00000	2,414,000	18.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		9.00000	10,000	18.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		4.00000	3,000	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,878.00000	5,949,000	25.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		11.00000	10,000	25.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,885.00000	4,956,000	25.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		29.00000	27,000	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,903.00000	3,973,000	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		54.00000	51,000	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,928.00000	2,997,000	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		338.00000	317,000	17.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		712.00000	763,000	17.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		815.00000	767,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		189.00000	213,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,659.00000	1,591,000	16.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		33.00000	37,000	16.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,634.00000	2,563,000	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		8.00000	9,000	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		155.00000	146,000	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,529.00000	1,592,000	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		5.00000	4,000	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,629.00000	5,700,000	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		14.00000	13,000	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,638.00000	4,709,000	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		33.00000	31,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,657.00000	3,727,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		65.00000	60,000	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,689.00000	2,756,000	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		193.00000	182,000	19.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,267.00000	1,328,000	19.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		6.00000	6,000	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,380.00000	5,452,000	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		18.00000	17,000	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,392.00000	4,463,000	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		39.00000	36,000	24.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,413.00000	3,482,000	24.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		77.00000	72,000	22.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,451.00000	2,518,000	22.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		225.00000	212,000	18.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,099.00000	1,158,000	18.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		8.00000	7,000	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,182.00000	5,253,000	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,114.00000	1,056,000	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		88.00000	102,000	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,042.00000	1,972,000	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		16.00000	18,000	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,031.00000	2,960,000	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		5.00000	6,000	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		9.00000	8,000	25.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,033.00000	5,104,000	25.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		26.00000	23,000	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,050.00000	4,119,000	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		100.00000	94,000	22.17	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,124.00000	2,190,000	22.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,074.00000	1,016,000	15.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		98.00000	112,000	15.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,994.00000	1,924,000	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		18.00000	20,000	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		23.00000	21,000	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,147.00000	4,217,000	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		46.00000	43,000	24.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,170.00000	3,239,000	24.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		93.00000	87,000	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,217.00000	2,283,000	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		186.00000	175,000	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,310.00000	1,371,000	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		417.00000	391,000	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		541.00000	587,000	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		996.00000	941,000	15.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		120.00000	137,000	15.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,897.00000	1,828,000	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		21.00000	24,000	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,882.00000	2,811,000	20.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		6.00000	7,000	20.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		1.00000	1,000	28.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,525.00000	7,597,000	28.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		3.00000	3,000	26.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,027.00000	6,099,000	26.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		16.00000	14,000	25.85	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	16.90	Put		4,540.00000	4,610,000	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		49.00000	46,000	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,073.00000	3,142,000	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		140.00000	132,000	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,664.00000	1,728,000	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		454.00000	426,000	16.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		478.00000	522,000	16.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,518.00000	1,452,000	15.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		42.00000	48,000	15.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,981.00000	2,910,000	20.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		5.00000	6,000	20.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,476.00000	4,404,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		131.00000	123,000	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,755.00000	1,819,000	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		1.00000	1,000	28.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,775.00000	7,847,000	28.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		3.00000	3,000	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,277.00000	6,349,000	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		12.00000	11,000	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,786.00000	4,857,000	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		42.00000	39,000	24.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,316.00000	3,385,000	24.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		118.00000	112,000	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,892.00000	1,958,000	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	12.65	Call		367.00000	345,000	17.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		641.00000	691,000	17.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,290.00000	1,226,000	15.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		64.00000	72,000	15.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,733.00000	2,662,000	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		7.00000	8,000	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,226.00000	4,155,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	1,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		1.00000	1,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,225.00000	8,297,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		2.00000	2,000	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,726.00000	6,798,000	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		7.00000	7,000	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,231.00000	5,303,000	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		31.00000	29,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,755.00000	3,825,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		86.00000	81,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,310.00000	2,377,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		254.00000	238,000	18.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		978.00000	1,034,000	18.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		921.00000	869,000	15.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		145.00000	165,000	15.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,288.00000	2,217,000	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		12.00000	13,000	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,778.00000	3,706,000	23.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	2,000	23.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		4.00000	3,000	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,928.00000	5,999,000	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		10.00000	9,000	25.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,934.00000	5,005,000	25.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		28.00000	26,000	25.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,952.00000	4,022,000	25.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		52.00000	49,000	23.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,976.00000	3,045,000	23.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		108.00000	102,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,032.00000	2,098,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		150.00000	141,000	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,574.00000	1,637,000	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		217.00000	204,000	19.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,141.00000	1,200,000	19.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		324.00000	304,000	17.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		748.00000	800,000	17.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		497.00000	464,000	16.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		421.00000	460,000	16.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		122.00000	116,000	21.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,846.00000	1,912,000	21.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		3.00000	3,000	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,977.00000	6,049,000	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		10.00000	9,000	25.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,984.00000	5,055,000	25.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		27.00000	25,000	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,001.00000	4,071,000	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		51.00000	47,000	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,025.00000	3,093,000	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		145.00000	137,000	20.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,619.00000	1,683,000	20.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		209.00000	196,000	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,183.00000	1,242,000	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		311.00000	292,000	17.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		785.00000	838,000	17.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		474.00000	445,000	16.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		448.00000	491,000	16.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		135.00000	128,000	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,709.00000	1,774,000	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		8.00000	8,000	25.91	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,132.00000	5,204,000	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		201.00000	189,000	19.33	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,225.00000	1,285,000	19.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		104.00000	98,000	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,078.00000	2,144,000	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		1.00000	1,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,425.00000	8,497,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		3.00000	2,000	26.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,427.00000	6,498,000	26.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		17.00000	16,000	25.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,441.00000	4,512,000	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		75.00000	70,000	22.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,499.00000	2,566,000	22.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,578.00000	3,507,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		2.00000	3,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		1.00000	1,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,325.00000	8,397,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		3.00000	3,000	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,327.00000	6,399,000	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		19.00000	17,000	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,343.00000	4,413,000	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		80.00000	75,000	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,404.00000	2,471,000	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,678.00000	3,606,000	23.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		2.00000	2,000	23.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		1.00000	1,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,375.00000	8,447,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		3.00000	2,000	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,377.00000	6,448,000	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,628.00000	3,557,000	23.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		2.00000	3,000	23.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		1.00000	1,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,625.00000	8,697,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		2.00000	2,000	27.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,626.00000	6,698,000	27.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,379.00000	3,308,000	22.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		3.00000	4,000	22.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		1.00000	1,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,725.00000	8,797,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		13.00000	12,000	25.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,737.00000	4,808,000	25.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		60.00000	56,000	23.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,784.00000	2,852,000	23.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,279.00000	3,208,000	21.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		3.00000	4,000	21.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		1.00000	1,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,675.00000	8,747,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		2.00000	2,000	27.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,676.00000	6,748,000	27.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,329.00000	3,258,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		3.00000	4,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		1.00000	0,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,775.00000	8,846,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		2.00000	2,000	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,776.00000	6,848,000	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		58.00000	54,000	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,832.00000	2,900,000	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,230.00000	3,158,000	21.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		4.00000	4,000	21.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	28.90	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	21.30	Put		8,924.00000	8,996,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		2.00000	2,000	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,926.00000	6,998,000	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,081.00000	3,009,000	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		5.00000	5,000	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,974.00000	9,046,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		2.00000	2,000	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,976.00000	7,048,000	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,874.00000	8,946,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		2.00000	2,000	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,876.00000	6,948,000	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,130.00000	3,059,000	21.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		4.00000	5,000	21.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		1.00000	1,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,175.00000	8,247,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		90.00000	84,000	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,264.00000	2,330,000	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,828.00000	3,756,000	23.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	2,000	23.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,180.00000	3,109,000	21.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		4.00000	5,000	21.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,177.00000	4,105,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	1,000	24.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,326.00000	4,255,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	1,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,127.00000	4,055,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	1,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		1.00000	1,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,475.00000	8,547,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		2.00000	2,000	26.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,476.00000	6,548,000	26.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		16.00000	15,000	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,490.00000	4,561,000	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		72.00000	67,000	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,546.00000	2,613,000	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,528.00000	3,457,000	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		2.00000	3,000	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		1.00000	1,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,275.00000	8,347,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		83.00000	78,000	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,357.00000	2,424,000	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,728.00000	3,656,000	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		2.00000	2,000	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,027.00000	3,956,000	24.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	2,000	24.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		1.00000	1,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,025.00000	8,097,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,977.00000	3,906,000	24.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	2,000	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		1.00000	1,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,525.00000	8,597,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		2.00000	2,000	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,526.00000	6,598,000	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		69.00000	65,000	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,593.00000	2,661,000	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,479.00000	3,407,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		3.00000	3,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,124.00000	9,196,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		2.00000	2,000	27.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,126.00000	7,198,000	27.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		1.00000	1,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,575.00000	8,647,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		2.00000	2,000	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,576.00000	6,648,000	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		15.00000	13,000	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,589.00000	4,659,000	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		67.00000	63,000	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,641.00000	2,709,000	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,429.00000	3,357,000	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		3.00000	3,000	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		1.00000	0,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,825.00000	8,896,000	28.90	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	19.20	Call		2.00000	2,000	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,826.00000	6,898,000	27.30	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.50520	12.57780		16.65	0.00	0	1,261.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		588.00000	590,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		740.00000	815,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		605.00000	569,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		807.00000	844,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		610.00000	573,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		712.00000	748,000	17.00	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08660	0.08740		22.36	0.00	0	1,364.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		768.00000	694,000	22.36	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		28.00000	34,000	22.36	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		184.00000	154,000	27.23	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		444.00000	494,000	27.23	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,743.00000	1,663,000	30.71	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		3.00000	3,000	30.71	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08820	0.08900		26.91	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		1,040.00000	975,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		140.00000	155,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		517.00000	476,000	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		617.00000	656,000	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,916.00000	1,835,000	22.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		16.00000	15,000	22.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.64670	10.66480		14.23	319,401.00	30	22,738.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,985.00000	9,003,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	37.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,985.00000	7,003,000	37.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	32.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,985.00000	5,003,000	32.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	25.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,985.00000	3,003,000	25.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		15.00000	12,000	17.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		1,000.00000	1,015,000	17.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		204.00000	183,000	14.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		189.00000	186,000	14.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,019.00000	1,000,000	15.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		4.00000	3,000	15.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,015.00000	1,997,000	18.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	18.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,015.00000	2,997,000	14.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	0,000	14.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,235.00000	9,253,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	37.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,235.00000	7,253,000	37.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,335.00000	9,353,000	38.70	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

Contract Details				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		7,335.00000	7,353,000	37.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,085.00000	9,103,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,085.00000	7,103,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	1,000	20.83	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,936.00000	1,954,000	20.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,885.00000	8,903,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	37.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,885.00000	6,903,000	37.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	32.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,885.00000	4,903,000	32.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	25.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,885.00000	2,903,000	25.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		20.00000	15,000	17.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		905.00000	918,000	17.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		260.00000	238,000	14.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		145.00000	141,000	14.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,117.00000	1,099,000	15.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2.00000	2,000	15.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,115.00000	2,097,000	18.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	18.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,115.00000	3,097,000	15.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	15.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,735.00000	8,753,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,735.00000	6,753,000	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	32.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,735.00000	4,753,000	32.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	24.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,735.00000	2,753,000	24.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		30.00000	24,000	16.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		765.00000	777,000	16.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		358.00000	335,000	14.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		93.00000	88,000	14.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,266.00000	1,248,000	16.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1.00000	1,000	16.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,265.00000	2,247,000	17.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	17.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,265.00000	3,247,000	17.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	17.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,785.00000	8,803,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	36.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,785.00000	6,803,000	36.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	32.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,785.00000	4,803,000	32.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	24.61	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	13.45	Put		2,785.00000	2,803,000	24.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		27.00000	21,000	16.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		812.00000	824,000	16.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		323.00000	301,000	14.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		108.00000	104,000	14.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,217.00000	1,198,000	16.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		2.00000	1,000	16.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,215.00000	2,197,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,215.00000	3,197,000	16.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	16.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,135.00000	9,153,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	37.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,135.00000	7,153,000	37.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,385.00000	9,403,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	37.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,385.00000	7,403,000	37.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,435.00000	9,453,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	37.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,435.00000	7,453,000	37.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,285.00000	9,303,000	38.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	37.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,285.00000	7,303,000	37.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,185.00000	9,203,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	37.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,185.00000	7,203,000	37.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		9,035.00000	9,053,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	37.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		7,035.00000	7,053,000	37.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,935.00000	8,953,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	37.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,935.00000	6,953,000	37.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	32.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,935.00000	4,953,000	32.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	25.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,935.00000	2,953,000	25.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		18.00000	13,000	17.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		953.00000	966,000	17.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		231.00000	209,000	14.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		166.00000	162,000	14.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,068.00000	1,049,000	15.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		3.00000	2,000	15.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,065.00000	2,047,000	18.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	18.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,065.00000	3,047,000	14.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	14.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,835.00000	8,853,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	36.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,835.00000	6,853,000	36.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,685.00000	8,703,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	36.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,685.00000	6,703,000	36.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	31.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,685.00000	4,703,000	31.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	28.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,685.00000	3,703,000	28.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	24.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,685.00000	2,703,000	24.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		2.00000	2,000	19.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,687.00000	1,705,000	19.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		35.00000	27,000	16.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		720.00000	730,000	16.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		394.00000	372,000	14.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		79.00000	75,000	14.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,316.00000	1,297,000	16.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1.00000	0,000	16.53	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	8.35	Call		2,315.00000	2,297,000	17.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,315.00000	3,297,000	17.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	17.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	32.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,835.00000	4,853,000	32.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	29.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,835.00000	3,853,000	29.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	24.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,835.00000	2,853,000	24.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		2.00000	1,000	20.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,837.00000	1,854,000	20.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		23.00000	18,000	17.11	0.00	0	10.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		858.00000	871,000	17.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		291.00000	268,000	14.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		126.00000	121,000	14.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,167.00000	1,148,000	16.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		2.00000	1,000	16.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,165.00000	2,147,000	17.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	17.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,165.00000	3,147,000	15.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	15.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	32.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		5,035.00000	5,053,000	32.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	30.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		4,035.00000	4,053,000	30.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	25.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,035.00000	3,053,000	25.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	1,000	21.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,036.00000	2,054,000	21.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		13.00000	10,000	17.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,048.00000	1,063,000	17.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		182.00000	162,000	14.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		217.00000	215,000	14.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		970.00000	951,000	15.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		5.00000	4,000	15.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1,965.00000	1,947,000	18.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	18.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		2,965.00000	2,947,000	14.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	14.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	33.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,085.00000	5,103,000	33.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	30.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,085.00000	4,103,000	30.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	25.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,085.00000	3,103,000	25.96	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		2,086.00000	2,104,000	21.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		12.00000	9,000	17.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,097.00000	1,112,000	17.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		162.00000	143,000	14.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		247.00000	246,000	14.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		922.00000	903,000	15.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		7.00000	6,000	15.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,915.00000	1,897,000	18.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	18.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,915.00000	2,897,000	14.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	14.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,285.00000	5,303,000	33.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	30.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,285.00000	4,303,000	30.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	26.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,285.00000	3,303,000	26.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	0,000	22.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,286.00000	2,303,000	22.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		7.00000	5,000	18.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,292.00000	1,308,000	18.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		99.00000	84,000	15.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		384.00000	387,000	15.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		732.00000	712,000	15.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		17.00000	15,000	15.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,715.00000	1,697,000	17.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	17.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,715.00000	2,697,000	15.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	15.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,335.00000	5,353,000	33.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	31.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,335.00000	4,353,000	31.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	27.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,335.00000	3,353,000	27.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		1.00000	0,000	22.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,336.00000	2,353,000	22.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		6.00000	4,000	18.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,341.00000	1,357,000	18.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		88.00000	73,000	15.41	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		423.00000	426,000	15.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		686.00000	666,000	15.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		21.00000	19,000	15.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,665.00000	1,647,000	17.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	17.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,665.00000	2,647,000	15.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	15.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,185.00000	5,203,000	33.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	30.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,185.00000	4,203,000	30.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	26.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,185.00000	3,203,000	26.41	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	12.85	Call		1.00000	1,000	21.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,186.00000	2,204,000	21.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		9.00000	7,000	18.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,194.00000	1,210,000	18.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		127.00000	110,000	14.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		312.00000	313,000	14.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		826.00000	806,000	15.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		11.00000	9,000	15.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,815.00000	1,797,000	18.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	18.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,815.00000	2,797,000	14.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	14.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,135.00000	5,153,000	33.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	30.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,135.00000	4,153,000	30.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	26.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,135.00000	3,153,000	26.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		1.00000	1,000	21.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,136.00000	2,154,000	21.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		10.00000	8,000	18.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,145.00000	1,161,000	18.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		144.00000	125,000	14.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		279.00000	278,000	14.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		874.00000	854,000	15.43	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	9.80	Put		9.00000	7,000	15.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,865.00000	1,847,000	18.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	18.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,865.00000	2,847,000	14.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	14.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,235.00000	5,253,000	33.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	30.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,235.00000	4,253,000	30.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	26.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,235.00000	3,253,000	26.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	1,000	22.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,236.00000	2,254,000	22.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		8.00000	6,000	18.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,243.00000	1,259,000	18.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		113.00000	96,000	15.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		348.00000	349,000	15.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		779.00000	759,000	15.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		14.00000	12,000	15.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,765.00000	1,747,000	17.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	17.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,765.00000	2,747,000	15.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	15.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,485.00000	5,503,000	34.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	31.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,485.00000	4,503,000	31.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	27.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,485.00000	3,503,000	27.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	23.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,485.00000	2,503,000	23.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		4.00000	3,000	19.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,489.00000	1,506,000	19.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		59.00000	48,000	15.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		544.00000	551,000	15.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		554.00000	533,000	14.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		39.00000	36,000	14.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,515.00000	1,497,000	17.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	17.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,515.00000	2,497,000	16.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	16.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,385.00000	5,403,000	33.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	31.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,385.00000	4,403,000	31.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	27.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,385.00000	3,403,000	27.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		1.00000	0,000	22.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,386.00000	2,403,000	22.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		5.00000	4,000	18.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,390.00000	1,407,000	18.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		77.00000	64,000	15.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		462.00000	467,000	15.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		641.00000	621,000	15.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		26.00000	24,000	15.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,615.00000	1,597,000	17.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	17.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,615.00000	2,597,000	15.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	15.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,435.00000	5,453,000	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	31.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,435.00000	4,453,000	31.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	27.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,435.00000	3,453,000	27.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		1.00000	0,000	23.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,436.00000	2,453,000	23.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		68.00000	56,000	15.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		503.00000	509,000	15.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		597.00000	576,000	15.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		32.00000	29,000	15.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,565.00000	1,547,000	17.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	17.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,565.00000	2,547,000	16.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	16.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,535.00000	5,553,000	34.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	31.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,535.00000	4,553,000	31.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	27.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,535.00000	3,553,000	27.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	23.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,535.00000	2,553,000	23.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		4.00000	3,000	19.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,539.00000	1,556,000	19.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		52.00000	42,000	16.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		587.00000	595,000	16.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		512.00000	490,000	14.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		47.00000	43,000	14.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,465.00000	1,447,000	16.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	16.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,465.00000	2,447,000	16.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	16.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,585.00000	5,603,000	34.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	31.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,585.00000	4,603,000	31.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	28.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,585.00000	3,603,000	28.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	23.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,585.00000	2,603,000	23.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		3.00000	2,000	19.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,588.00000	1,605,000	19.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		46.00000	36,000	16.26	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		631.00000	639,000	16.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		471.00000	449,000	14.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		56.00000	52,000	14.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,415.00000	1,397,000	16.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	16.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,415.00000	2,397,000	16.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	16.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		5.00000	3,000	19.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,440.00000	1,456,000	19.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,485.00000	8,503,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	36.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,485.00000	6,503,000	36.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,515.00000	3,497,000	20.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	20.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,635.00000	8,653,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	36.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,635.00000	6,653,000	36.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	31.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,635.00000	4,653,000	31.84	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	13.30	Call		0.00000	0,000	23.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,635.00000	2,653,000	23.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		40.00000	32,000	16.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		675.00000	685,000	16.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		432.00000	410,000	14.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		67.00000	63,000	14.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,366.00000	1,347,000	16.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1.00000	0,000	16.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,365.00000	2,347,000	17.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	17.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,365.00000	3,347,000	18.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	18.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,585.00000	8,603,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	36.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,585.00000	6,603,000	36.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,415.00000	3,397,000	18.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	18.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,435.00000	8,453,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	36.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,435.00000	6,453,000	36.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,565.00000	3,547,000	20.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	20.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	38.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,535.00000	8,553,000	38.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	36.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,535.00000	6,553,000	36.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,465.00000	3,447,000	19.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	19.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.82930	10.84690		15.17	0.00	0	12,957.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		122.00000	112,000	19.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,375.00000	1,383,000	19.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		146.00000	134,000	18.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,199.00000	1,205,000	18.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		133.00000	122,000	19.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,286.00000	1,293,000	19.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,453.00000	8,471,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		1.00000	1,000	26.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,454.00000	6,472,000	26.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		7.00000	5,000	24.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,460.00000	4,476,000	24.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		44.00000	38,000	22.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,497.00000	2,509,000	22.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		255.00000	238,000	16.78	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		708.00000	709,000	16.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		705.00000	680,000	14.39	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		158.00000	151,000	14.39	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,566.00000	1,546,000	15.38	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	9.30	Put		19.00000	17,000	15.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,551.00000	2,533,000	19.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		4.00000	4,000	19.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,548.00000	3,530,000	22.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		1.00000	1,000	22.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,753.00000	8,771,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		1.00000	1,000	26.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,754.00000	6,772,000	26.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		5.00000	4,000	24.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,758.00000	4,775,000	24.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		33.00000	28,000	22.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,786.00000	2,799,000	22.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		191.00000	177,000	17.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		944.00000	948,000	17.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		522.00000	497,000	14.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		275.00000	268,000	14.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,280.00000	1,258,000	14.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		33.00000	29,000	14.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,253.00000	2,234,000	17.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		6.00000	5,000	17.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,248.00000	3,230,000	21.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		1.00000	1,000	21.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,853.00000	8,871,000	28.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		1.00000	1,000	27.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,854.00000	6,872,000	27.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		4.00000	3,000	24.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,857.00000	4,874,000	24.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		30.00000	25,000	22.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,883.00000	2,896,000	22.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		174.00000	161,000	18.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,027.00000	1,032,000	18.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		470.00000	445,000	15.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		323.00000	316,000	15.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,187.00000	1,164,000	13.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		40.00000	35,000	13.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,153.00000	2,135,000	17.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		6.00000	6,000	17.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,148.00000	3,131,000	21.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		1.00000	2,000	21.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,503.00000	8,521,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		1.00000	1,000	26.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,504.00000	6,522,000	26.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		6.00000	5,000	24.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,509.00000	4,526,000	24.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		42.00000	36,000	22.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,545.00000	2,557,000	22.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		243.00000	226,000	16.94	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	11.35	Put		746.00000	747,000	16.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		671.00000	647,000	14.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		174.00000	168,000	14.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,518.00000	1,498,000	15.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		21.00000	19,000	15.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,501.00000	2,483,000	19.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		4.00000	4,000	19.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,498.00000	3,480,000	22.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		1.00000	1,000	22.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,553.00000	8,571,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		1.00000	1,000	26.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,554.00000	6,572,000	26.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		6.00000	4,000	24.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,559.00000	4,575,000	24.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		40.00000	34,000	22.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,593.00000	2,605,000	22.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		232.00000	215,000	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		785.00000	786,000	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		639.00000	615,000	14.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		192.00000	186,000	14.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,470.00000	1,449,000	15.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		23.00000	20,000	15.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,451.00000	2,433,000	18.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		4.00000	4,000	18.83	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	7.40	Call		3,448.00000	3,430,000	22.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		1.00000	1,000	22.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,703.00000	8,721,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		1.00000	1,000	26.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,704.00000	6,722,000	26.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		5.00000	4,000	24.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,708.00000	4,725,000	24.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		35.00000	29,000	22.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,738.00000	2,750,000	22.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		201.00000	186,000	17.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		904.00000	907,000	17.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		550.00000	525,000	14.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		253.00000	246,000	14.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,327.00000	1,306,000	14.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		30.00000	27,000	14.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,302.00000	2,284,000	18.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		5.00000	5,000	18.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,298.00000	3,280,000	22.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		1.00000	1,000	22.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,603.00000	8,621,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		1.00000	1,000	26.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,604.00000	6,622,000	26.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		6.00000	4,000	24.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,609.00000	4,625,000	24.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		38.00000	32,000	22.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,641.00000	2,653,000	22.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		221.00000	205,000	17.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		824.00000	826,000	17.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		608.00000	584,000	14.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		211.00000	205,000	14.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,422.00000	1,401,000	14.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		25.00000	22,000	14.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,401.00000	2,383,000	18.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		4.00000	4,000	18.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,398.00000	3,380,000	22.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		1.00000	1,000	22.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,653.00000	8,671,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		1.00000	1,000	26.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,654.00000	6,672,000	26.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		5.00000	4,000	24.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,658.00000	4,675,000	24.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		36.00000	31,000	22.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,689.00000	2,702,000	22.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		210.00000	195,000	17.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		863.00000	866,000	17.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		578.00000	554,000	14.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		231.00000	225,000	14.70	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	9.50	Call		1,374.00000	1,353,000	14.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		27.00000	24,000	14.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,352.00000	2,334,000	18.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		5.00000	5,000	18.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,348.00000	3,330,000	22.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		1.00000	1,000	22.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,003.00000	9,021,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,004.00000	7,022,000	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		4.00000	3,000	24.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,007.00000	5,024,000	24.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		26.00000	21,000	22.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,029.00000	3,042,000	22.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		152.00000	140,000	18.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,155.00000	1,161,000	18.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		399.00000	378,000	15.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		402.00000	399,000	15.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,049.00000	1,027,000	13.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		52.00000	48,000	13.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,005.00000	1,987,000	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		8.00000	8,000	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,999.00000	2,981,000	21.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		2.00000	2,000	21.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	28.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,953.00000	8,971,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		1.00000	1,000	27.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,954.00000	6,972,000	27.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		4.00000	3,000	24.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,957.00000	4,974,000	24.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		27.00000	22,000	22.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,980.00000	2,993,000	22.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		159.00000	147,000	18.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,112.00000	1,118,000	18.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		422.00000	398,000	15.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		375.00000	369,000	15.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,094.00000	1,070,000	13.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		47.00000	41,000	13.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,054.00000	2,036,000	17.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		7.00000	7,000	17.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,049.00000	3,031,000	21.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		2.00000	2,000	21.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,053.00000	9,071,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	27.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,054.00000	7,072,000	27.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		3.00000	3,000	24.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,056.00000	5,074,000	24.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		25.00000	20,000	22.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,078.00000	3,091,000	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	14/06/2010	Foreign Exchange Future	10.90	Call		380.00000	358,000	15.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		433.00000	429,000	15.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,007.00000	985,000	13.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		60.00000	56,000	13.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,956.00000	1,938,000	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		9.00000	9,000	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,949.00000	2,931,000	20.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		2.00000	2,000	20.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,103.00000	9,121,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	27.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,104.00000	7,122,000	27.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		3.00000	2,000	25.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,106.00000	5,123,000	25.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		24.00000	19,000	23.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,127.00000	3,140,000	23.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		139.00000	128,000	18.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,242.00000	1,249,000	18.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		361.00000	340,000	15.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		464.00000	461,000	15.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		966.00000	943,000	13.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		69.00000	64,000	13.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,907.00000	1,888,000	16.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		10.00000	9,000	16.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,899.00000	2,881,000	20.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		2.00000	2,000	20.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,903.00000	8,921,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		1.00000	1,000	27.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,904.00000	6,922,000	27.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		4.00000	3,000	24.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,907.00000	4,924,000	24.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		29.00000	24,000	22.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,932.00000	2,945,000	22.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		167.00000	154,000	18.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,070.00000	1,075,000	18.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		445.00000	421,000	15.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		348.00000	342,000	15.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,140.00000	1,117,000	13.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		43.00000	38,000	13.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,104.00000	2,086,000	17.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		7.00000	7,000	17.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,098.00000	3,081,000	21.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		1.00000	2,000	21.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,153.00000	9,171,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		1.00000	0,000	27.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,154.00000	7,171,000	27.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		3.00000	2,000	25.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,156.00000	5,173,000	25.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		23.00000	18,000	23.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,176.00000	3,189,000	23.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		344.00000	323,000	15.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		497.00000	494,000	15.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		926.00000	903,000	13.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		79.00000	74,000	13.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,858.00000	1,839,000	16.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		11.00000	10,000	16.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,849.00000	2,831,000	20.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		2.00000	2,000	20.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,303.00000	9,321,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		1.00000	0,000	27.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,304.00000	7,321,000	27.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		3.00000	2,000	25.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,306.00000	5,323,000	25.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		20.00000	16,000	23.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,323.00000	3,337,000	23.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		117.00000	108,000	19.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,420.00000	1,429,000	19.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		296.00000	277,000	16.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		599.00000	598,000	16.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		810.00000	787,000	14.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		113.00000	108,000	14.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,711.00000	1,692,000	15.91	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	9.15	Put		14.00000	13,000	15.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,700.00000	2,682,000	19.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		3.00000	3,000	19.88	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			11.00670	11.02320		15.73	0.00	0	500.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		355.00000	335,000	17.49	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		997.00000	993,000	17.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.18320	11.19970		16.11	0.00	0	155.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		19.00000	16,000	28.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,019.00000	9,033,000	28.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		43.00000	38,000	27.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,043.00000	7,055,000	27.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		83.00000	76,000	25.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,083.00000	5,093,000	25.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		168.00000	156,000	22.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,168.00000	3,173,000	22.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		401.00000	378,000	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,401.00000	1,395,000	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		682.00000	651,000	16.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		682.00000	668,000	16.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,217.00000	1,186,000	14.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		217.00000	203,000	14.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,051.00000	2,027,000	14.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		51.00000	44,000	14.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,017.00000	2,999,000	17.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		17.00000	16,000	17.55	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	13/12/2010	Foreign Exchange Future	12.05	Call		433.00000	408,000	18.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,283.00000	1,275,000	18.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		19.00000	16,000	28.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,069.00000	9,083,000	28.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		43.00000	38,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,093.00000	7,105,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		82.00000	75,000	25.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,132.00000	5,142,000	25.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		165.00000	153,000	22.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,215.00000	3,220,000	22.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		392.00000	368,000	18.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,442.00000	1,435,000	18.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		663.00000	632,000	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		713.00000	699,000	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,184.00000	1,152,000	14.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		234.00000	219,000	14.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,005.00000	1,981,000	14.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		55.00000	48,000	14.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,968.00000	2,950,000	17.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		18.00000	17,000	17.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		13.00000	11,000	28.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,763.00000	9,778,000	28.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		34.00000	30,000	28.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,784.00000	7,797,000	28.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		66.00000	60,000	26.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,816.00000	5,827,000	26.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		129.00000	119,000	23.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,879.00000	3,886,000	23.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		284.00000	266,000	20.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,034.00000	2,033,000	20.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		455.00000	430,000	17.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,205.00000	1,197,000	17.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		790.00000	758,000	15.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		540.00000	525,000	15.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,408.00000	1,379,000	14.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		158.00000	146,000	14.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,289.00000	2,267,000	15.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		39.00000	34,000	15.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		14.00000	12,000	28.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,664.00000	9,679,000	28.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		35.00000	31,000	28.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,685.00000	7,698,000	28.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		68.00000	62,000	26.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,718.00000	5,729,000	26.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		133.00000	123,000	23.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,783.00000	3,790,000	23.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		296.00000	278,000	19.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,946.00000	1,945,000	19.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		479.00000	453,000	17.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,129.00000	1,120,000	17.57	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	13/12/2010	Foreign Exchange Future	10.85	Call		838.00000	806,000	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		488.00000	473,000	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,488.00000	1,460,000	14.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		138.00000	127,000	14.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,385.00000	2,364,000	15.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		35.00000	31,000	15.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		21.00000	18,000	28.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,821.00000	8,835,000	28.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		47.00000	41,000	27.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,847.00000	6,858,000	27.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		89.00000	82,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,889.00000	4,899,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		182.00000	169,000	22.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,982.00000	2,986,000	22.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		444.00000	419,000	17.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,244.00000	1,236,000	17.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		767.00000	735,000	15.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		567.00000	552,000	15.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,369.00000	1,339,000	14.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		169.00000	156,000	14.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,241.00000	2,219,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		41.00000	36,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,214.00000	3,197,000	18.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		14.00000	14,000	18.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		20.00000	17,000	28.55	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	13/12/2010	Foreign Exchange Future	20.10	Put		8,920.00000	8,934,000	28.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		45.00000	40,000	27.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,945.00000	6,957,000	27.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		86.00000	79,000	25.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,986.00000	4,996,000	25.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		175.00000	162,000	22.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,075.00000	3,079,000	22.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		422.00000	398,000	18.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,322.00000	1,315,000	18.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		723.00000	692,000	15.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		623.00000	609,000	15.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,292.00000	1,262,000	14.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		192.00000	179,000	14.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,146.00000	2,123,000	14.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		46.00000	40,000	14.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,116.00000	3,098,000	17.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		16.00000	15,000	17.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		17.00000	15,000	28.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,217.00000	9,232,000	28.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		41.00000	36,000	27.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,241.00000	7,253,000	27.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		78.00000	71,000	25.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,278.00000	5,288,000	25.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		156.00000	145,000	22.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,356.00000	3,362,000	22.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		364.00000	342,000	18.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,564.00000	1,559,000	18.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		610.00000	581,000	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		810.00000	798,000	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,088.00000	1,056,000	14.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		288.00000	273,000	14.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,871.00000	1,846,000	14.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		71.00000	63,000	14.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,821.00000	2,803,000	16.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		21.00000	20,000	16.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		16.00000	13,000	28.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,366.00000	9,380,000	28.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		39.00000	34,000	28.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,389.00000	7,401,000	28.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		75.00000	68,000	26.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,425.00000	5,435,000	26.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		148.00000	137,000	23.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,498.00000	3,504,000	23.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		339.00000	318,000	19.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,689.00000	1,685,000	19.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		562.00000	534,000	16.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		912.00000	901,000	16.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		998.00000	966,000	15.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		348.00000	333,000	15.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,739.00000	1,713,000	14.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		89.00000	80,000	14.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,675.00000	2,656,000	16.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		25.00000	23,000	16.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		23.00000	19,000	28.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,673.00000	8,686,000	28.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		49.00000	44,000	27.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,699.00000	6,711,000	27.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		94.00000	86,000	25.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,744.00000	4,753,000	25.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		193.00000	180,000	21.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,843.00000	2,847,000	21.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,363.00000	3,345,000	18.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		13.00000	12,000	18.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		22.00000	19,000	28.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,722.00000	8,736,000	28.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		48.00000	43,000	27.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,748.00000	6,760,000	27.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		92.00000	85,000	25.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,792.00000	4,802,000	25.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		189.00000	176,000	21.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,889.00000	2,893,000	21.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		467.00000	441,000	17.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,167.00000	1,158,000	17.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		814.00000	782,000	15.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		514.00000	499,000	15.61	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	13/12/2010	Foreign Exchange Future	9.90	Call		1,448.00000	1,419,000	14.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		148.00000	136,000	14.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,337.00000	2,316,000	15.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		37.00000	33,000	15.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,313.00000	3,295,000	18.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		13.00000	12,000	18.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		22.00000	18,000	28.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,772.00000	8,785,000	28.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		47.00000	42,000	27.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,797.00000	6,809,000	27.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		91.00000	83,000	25.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,841.00000	4,850,000	25.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		185.00000	173,000	21.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,935.00000	2,940,000	21.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,264.00000	3,246,000	18.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		14.00000	13,000	18.42	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			330.95400	330.90500			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			306.56800	306.49000			0.00	0	1,259.00
ALBI	On	05/08/2010	Index Future			306.75000	306.67400			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.74600	6.75390		16.62	0.00	0	14,836.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	52.30	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		8,046.00000	8,054,000	52.30	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	48.27	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	12.80	Put		6,046.00000	6,054,000	48.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	43.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		4,046.00000	4,054,000	43.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	29.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		2,046.00000	2,054,000	29.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		955.00000	948,000	21.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		1.00000	2,000	21.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		1,954.00000	1,946,000	28.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	28.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		2,954.00000	2,946,000	36.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	36.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		3,954.00000	3,946,000	23.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	52.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,146.00000	8,154,000	52.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	48.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,146.00000	6,154,000	48.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	43.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,146.00000	4,154,000	43.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	29.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,146.00000	2,154,000	29.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		857.00000	849,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		3.00000	3,000	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,854.00000	1,846,000	27.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	27.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,854.00000	2,846,000	35.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	35.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,854.00000	3,846,000	24.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	24.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	52.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,196.00000	8,204,000	52.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	48.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,196.00000	6,204,000	48.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	43.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,196.00000	4,204,000	43.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	30.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,196.00000	2,204,000	30.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		808.00000	800,000	20.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		4.00000	4,000	20.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,804.00000	1,796,000	27.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	27.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,804.00000	2,796,000	35.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	35.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,804.00000	3,796,000	25.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	25.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	52.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,096.00000	8,104,000	52.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	48.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,096.00000	6,104,000	48.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	43.47	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	10.85	Put		4,096.00000	4,104,000	43.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	29.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		2,096.00000	2,104,000	29.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		906.00000	898,000	21.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	21.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		1,904.00000	1,896,000	27.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	27.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		2,904.00000	2,896,000	35.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	35.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		3,904.00000	3,896,000	24.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	24.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	52.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,996.00000	8,004,000	52.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	48.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,996.00000	6,004,000	48.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	43.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,996.00000	4,004,000	43.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	28.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,996.00000	2,004,000	28.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,005.00000	997,000	21.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		1.00000	1,000	21.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,004.00000	1,996,000	28.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	28.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,004.00000	2,996,000	36.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	36.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,004.00000	3,996,000	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	51.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,696.00000	7,704,000	51.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	47.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,696.00000	5,704,000	47.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	41.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,696.00000	3,704,000	41.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		1.00000	1,000	26.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,697.00000	1,705,000	26.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,304.00000	1,296,000	23.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	23.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,304.00000	2,296,000	31.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	31.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,304.00000	3,296,000	32.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	32.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,304.00000	4,296,000	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	52.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,896.00000	7,904,000	52.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	47.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,896.00000	5,904,000	47.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	42.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,896.00000	3,904,000	42.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,896.00000	1,904,000	28.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,105.00000	1,097,000	22.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		1.00000	1,000	22.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,104.00000	2,096,000	29.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	29.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,104.00000	3,096,000	35.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	35.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,104.00000	4,096,000	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	52.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,946.00000	7,954,000	52.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	48.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,946.00000	5,954,000	48.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	42.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,946.00000	3,954,000	42.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	28.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,946.00000	1,954,000	28.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,055.00000	1,047,000	22.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		1.00000	1,000	22.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,054.00000	2,046,000	29.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	29.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,054.00000	3,046,000	36.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	36.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,054.00000	4,046,000	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	22.77	0.00	0	0.00

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	14.60	Call		0.00000	0,000	51.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,846.00000	7,854,000	51.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	47.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,846.00000	5,854,000	47.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	42.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,846.00000	3,854,000	42.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	27.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,846.00000	1,854,000	27.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,154.00000	1,146,000	22.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	22.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,154.00000	2,146,000	29.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	29.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,154.00000	3,146,000	34.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	34.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,154.00000	4,146,000	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	51.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,796.00000	7,804,000	51.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	47.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,796.00000	5,804,000	47.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	41.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,796.00000	3,804,000	41.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		1.00000	0,000	27.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,797.00000	1,804,000	27.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,204.00000	1,196,000	23.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	23.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,204.00000	2,196,000	30.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	30.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,204.00000	3,196,000	33.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	33.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,204.00000	4,196,000	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	51.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,746.00000	7,754,000	51.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	47.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,746.00000	5,754,000	47.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	41.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,746.00000	3,754,000	41.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		1.00000	1,000	27.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,747.00000	1,755,000	27.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,254.00000	1,246,000	23.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	23.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,254.00000	2,246,000	30.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	30.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,254.00000	3,246,000	33.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	33.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,254.00000	4,246,000	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	51.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,646.00000	7,654,000	51.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	47.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,646.00000	5,654,000	47.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	40.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,646.00000	3,654,000	40.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		1.00000	1,000	26.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,647.00000	1,655,000	26.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,354.00000	1,346,000	24.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	24.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,354.00000	2,346,000	31.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	31.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,354.00000	3,346,000	31.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	31.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,354.00000	4,346,000	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		662.00000	654,000	19.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		8.00000	8,000	19.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		759.00000	751,000	20.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		5.00000	5,000	20.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		710.00000	702,000	20.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		6.00000	6,000	20.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		72.00000	68,000	17.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		268.00000	272,000	17.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		101.00000	97,000	17.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		197.00000	201,000	17.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		140.00000	135,000	16.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		136.00000	139,000	16.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		269.00000	262,000	17.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		65.00000	66,000	17.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		347.00000	339,000	18.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		43.00000	43,000	18.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		432.00000	424,000	18.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		28.00000	28,000	18.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		521.00000	513,000	19.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		17.00000	17,000	19.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		615.00000	606,000	19.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		11.00000	10,000	19.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		568.00000	559,000	19.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		14.00000	13,000	19.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		43.00000	40,000	18.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		389.00000	394,000	18.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		61.00000	57,000	18.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		307.00000	311,000	18.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		86.00000	81,000	17.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		232.00000	235,000	17.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		119.00000	114,000	16.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		165.00000	168,000	16.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		169.00000	162,000	16.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		115.00000	116,000	16.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		233.00000	226,000	17.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		79.00000	80,000	17.40	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	6.50	Call		307.00000	300,000	17.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		53.00000	54,000	17.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		389.00000	381,000	18.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		35.00000	35,000	18.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		476.00000	468,000	18.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		22.00000	22,000	18.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		200.00000	193,000	17.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		96.00000	97,000	17.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	52.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,346.00000	8,354,000	52.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	48.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,346.00000	6,354,000	48.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	44.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,346.00000	4,354,000	44.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	31.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,346.00000	2,354,000	31.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,654.00000	1,646,000	26.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	26.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,654.00000	2,646,000	33.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	33.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,654.00000	3,646,000	27.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	27.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	52.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,296.00000	8,304,000	52.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	48.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,296.00000	6,304,000	48.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	43.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,296.00000	4,304,000	43.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	30.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,296.00000	2,304,000	30.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		51.00000	48,000	18.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		347.00000	352,000	18.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,704.00000	1,696,000	26.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	26.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,704.00000	2,696,000	34.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	34.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,704.00000	3,696,000	26.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	26.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	52.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,246.00000	8,254,000	52.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	48.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,246.00000	6,254,000	48.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	43.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,246.00000	4,254,000	43.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	30.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,246.00000	2,254,000	30.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,754.00000	1,746,000	26.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	26.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,754.00000	2,746,000	34.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	34.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,754.00000	3,746,000	26.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	26.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	52.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,396.00000	8,404,000	52.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	49.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,396.00000	6,404,000	49.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	44.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,396.00000	4,404,000	44.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	31.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,396.00000	2,404,000	31.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		36.00000	34,000	19.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		432.00000	438,000	19.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,604.00000	1,596,000	25.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	25.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,604.00000	2,596,000	33.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	33.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,604.00000	3,596,000	28.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	28.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	52.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,496.00000	8,504,000	52.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	49.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,496.00000	6,504,000	49.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	44.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,496.00000	4,504,000	44.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	32.40	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	Put		2,496.00000	2,504,000	32.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		25.00000	24,000	19.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		521.00000	528,000	19.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,504.00000	1,496,000	25.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	25.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,504.00000	2,496,000	32.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	32.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,504.00000	3,496,000	29.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	29.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.79680	6.80450		16.87	0.00	0	426.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	37.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,796.00000	7,803,000	37.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	32.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,796.00000	5,803,000	32.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		1.00000	1,000	28.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,797.00000	3,804,000	28.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		26.00000	25,000	25.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,822.00000	1,828,000	25.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		377.00000	372,000	16.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		173.00000	175,000	16.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,212.00000	1,204,000	17.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		8.00000	7,000	17.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,205.00000	2,198,000	24.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	1,000	24.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,205.00000	3,197,000	27.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		1.00000	0,000	27.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,205.00000	4,197,000	22.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		1.00000	0,000	22.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,746.00000	7,753,000	37.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	32.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,746.00000	5,753,000	32.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		2.00000	2,000	27.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,748.00000	3,755,000	27.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		27.00000	27,000	24.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,773.00000	1,780,000	24.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		408.00000	402,000	16.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		154.00000	155,000	16.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,261.00000	1,254,000	18.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		7.00000	7,000	18.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,255.00000	2,247,000	24.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,000	24.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,255.00000	3,247,000	26.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		1.00000	0,000	26.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,255.00000	4,247,000	22.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		1.00000	0,000	22.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	37.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,696.00000	7,703,000	37.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	32.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,696.00000	5,703,000	32.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		2.00000	2,000	27.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,698.00000	3,705,000	27.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		29.00000	28,000	24.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,725.00000	1,731,000	24.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		440.00000	434,000	16.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		136.00000	137,000	16.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,311.00000	1,303,000	18.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		7.00000	6,000	18.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,305.00000	2,297,000	24.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	24.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,305.00000	3,297,000	26.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		1.00000	0,000	26.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,305.00000	4,297,000	22.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		1.00000	0,000	22.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		321.00000	316,000	16.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		217.00000	219,000	16.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	38.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		8,046.00000	8,053,000	38.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	33.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		6,046.00000	6,053,000	33.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		1.00000	1,000	28.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		4,047.00000	4,054,000	28.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		20.00000	20,000	25.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,066.00000	2,073,000	25.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		251.00000	246,000	17.10	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		297.00000	299,000	17.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		969.00000	961,000	16.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		15.00000	14,000	16.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,956.00000	1,948,000	23.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		2.00000	1,000	23.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,955.00000	2,947,000	27.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		1.00000	0,000	27.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,955.00000	3,947,000	22.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		1.00000	0,000	22.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	38.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,946.00000	7,953,000	38.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	32.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,946.00000	5,953,000	32.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		1.00000	1,000	28.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,947.00000	3,954,000	28.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		23.00000	22,000	25.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,969.00000	1,975,000	25.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		295.00000	290,000	16.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		241.00000	243,000	16.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,065.00000	1,057,000	16.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		11.00000	10,000	16.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,056.00000	2,048,000	23.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		2.00000	1,000	23.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,055.00000	3,047,000	27.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		1.00000	0,000	27.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		4,055.00000	4,047,000	22.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		1.00000	0,000	22.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	38.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		8,096.00000	8,103,000	38.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	33.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		6,096.00000	6,103,000	33.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		1.00000	1,000	28.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		4,097.00000	4,104,000	28.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		19.00000	18,000	26.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,115.00000	2,121,000	26.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		232.00000	228,000	17.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		328.00000	331,000	17.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		923.00000	915,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		19.00000	18,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		1,906.00000	1,899,000	22.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		2.00000	2,000	22.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		2,905.00000	2,897,000	27.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	27.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		3,905.00000	3,897,000	23.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		1.00000	0,000	23.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	38.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		7,996.00000	8,003,000	38.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	32.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		5,996.00000	6,003,000	32.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		1.00000	1,000	28.27	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	14/06/2010	Foreign Exchange Future	10.80	Put		3,997.00000	4,004,000	28.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		22.00000	21,000	25.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		2,018.00000	2,024,000	25.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		270.00000	266,000	16.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		266.00000	269,000	16.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,016.00000	1,008,000	16.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		12.00000	11,000	16.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		2,006.00000	1,998,000	23.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	1,000	23.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,005.00000	2,997,000	28.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	28.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,005.00000	3,997,000	22.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		1.00000	0,000	22.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	37.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,846.00000	7,853,000	37.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	32.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,846.00000	5,853,000	32.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		1.00000	1,000	28.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,847.00000	3,854,000	28.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		25.00000	24,000	25.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,871.00000	1,877,000	25.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		348.00000	343,000	16.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		194.00000	196,000	16.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,163.00000	1,155,000	17.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		9.00000	8,000	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
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,155.00000	2,148,000	24.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		1.00000	1,000	24.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,155.00000	3,147,000	27.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		1.00000	0,000	27.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,155.00000	4,147,000	22.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		1.00000	0,000	22.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	38.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,346.00000	8,353,000	38.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	33.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,346.00000	6,353,000	33.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		1.00000	1,000	29.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,347.00000	4,354,000	29.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		13.00000	12,000	26.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,359.00000	2,365,000	26.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		159.00000	156,000	18.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		505.00000	509,000	18.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		702.00000	695,000	16.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		48.00000	48,000	16.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,657.00000	1,650,000	20.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		3.00000	3,000	20.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,655.00000	2,647,000	26.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		1.00000	0,000	26.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,655.00000	3,647,000	24.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		1.00000	0,000	24.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	38.23	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,296.00000	8,303,000	38.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	33.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,296.00000	6,303,000	33.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		1.00000	1,000	28.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,297.00000	4,304,000	28.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		14.00000	13,000	26.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,310.00000	2,316,000	26.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		171.00000	168,000	18.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		467.00000	471,000	18.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		744.00000	737,000	16.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		40.00000	40,000	16.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,707.00000	1,699,000	21.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		3.00000	2,000	21.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,705.00000	2,697,000	26.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		1.00000	0,000	26.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,705.00000	3,697,000	24.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		1.00000	0,000	24.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	38.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,196.00000	8,203,000	38.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	33.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,196.00000	6,203,000	33.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		1.00000	1,000	28.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,197.00000	4,204,000	28.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		16.00000	16,000	26.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,212.00000	2,219,000	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	7.00	Call		199.00000	196,000	17.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		395.00000	399,000	17.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		832.00000	824,000	16.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		28.00000	27,000	16.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		1,807.00000	1,799,000	22.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		3.00000	2,000	22.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,805.00000	2,797,000	27.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	27.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,805.00000	3,797,000	23.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		1.00000	0,000	23.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	38.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,146.00000	8,153,000	38.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	33.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,146.00000	6,153,000	33.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		1.00000	1,000	28.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,147.00000	4,154,000	28.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		17.00000	17,000	26.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,163.00000	2,170,000	26.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		215.00000	211,000	17.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		361.00000	364,000	17.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		877.00000	869,000	16.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		23.00000	22,000	16.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,856.00000	1,849,000	22.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		2.00000	2,000	22.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,855.00000	2,847,000	27.43	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	Put		1.00000	0,000	27.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,855.00000	3,847,000	23.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		1.00000	0,000	23.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	38.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,396.00000	8,403,000	38.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	33.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,396.00000	6,403,000	33.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		1.00000	1,000	29.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,397.00000	4,404,000	29.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		12.00000	11,000	26.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,408.00000	2,414,000	26.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		148.00000	145,000	18.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		544.00000	548,000	18.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		661.00000	654,000	16.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		57.00000	57,000	16.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,608.00000	1,600,000	20.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		4.00000	3,000	20.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,605.00000	2,597,000	26.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		1.00000	0,000	26.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,605.00000	3,597,000	24.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		1.00000	0,000	24.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	38.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,246.00000	8,253,000	38.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	33.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,246.00000	6,253,000	33.54	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		1.00000	1,000	28.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,247.00000	4,254,000	28.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		15.00000	14,000	26.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,261.00000	2,267,000	26.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		185.00000	182,000	18.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		431.00000	435,000	18.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		788.00000	780,000	16.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		34.00000	33,000	16.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,757.00000	1,749,000	21.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		3.00000	2,000	21.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,755.00000	2,747,000	26.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		1.00000	0,000	26.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,755.00000	3,747,000	23.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		1.00000	0,000	23.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	38.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,446.00000	8,453,000	38.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	34.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,446.00000	6,453,000	34.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		1.00000	1,000	29.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,447.00000	4,454,000	29.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		11.00000	11,000	26.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,457.00000	2,464,000	26.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		137.00000	134,000	18.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		583.00000	587,000	18.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		621.00000	614,000	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	6.25	Put		67.00000	67,000	16.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,558.00000	1,550,000	20.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		4.00000	3,000	20.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,555.00000	2,547,000	26.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	26.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,555.00000	3,547,000	25.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		1.00000	0,000	25.05	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.84300	6.85080		17.16	684,300.00	100	420.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		339.00000	335,000	17.36	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		395.00000	399,000	17.36	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			134.16600	134.14300			0.00	0	2.00
GOVI On	06/05/2010	GOVI			308.09900	308.01500		6.80	0.00	0	324.00
GOVI On	06/05/2010	GOVI	309.80	Call		32,622.00000	32,758,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		50,472.00000	49,768,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			313.75900	313.67400		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		48,432.00000	48,660,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		67,692.00000	67,070,000	6.57	0.00	0	0.00
GVIX On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI On	06/05/2010	Index Future			363.65800	363.70000			0.00	0	433.00
J153 On	31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157 On	15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	17/02/2010	Jibar Tradeable Future			7.12000	7.12500			0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.08700	7.06400			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			6.97500	6.93300			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.93900	6.90400			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.91100	6.88100			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.91200	6.88100			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.96000	6.92600			0.00	2,600	100.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.10800	7.05200			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.33300	7.26800			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.71300	7.63800			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.11800	8.04700			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			8.31700	8.26400			0.00	0	5,000.00
JN02	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JROD	On	26/02/2010	Rodi			6.98400	7.00200			0.00	0	0.00
JROD	On	31/03/2010	Rodi			7.18400	7.20000			0.00	0	0.00
OTH1	On	06/05/2010	Index Future			297.92800	297.87900			0.00	0	3.00
R155	On	04/02/2010	Bond Future			7.55000	7.48500		1.50	0.00	0	0.00
R155	On	06/05/2010	Bond Future			7.54100	7.55100			0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	06/05/2010	Bond Future	7.50	Put		65.00000	53,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		0.00000	12,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		1.00000	0,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		0.00000	0,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		130.00000	117,000		0.00	0	0.00
R157	On	04/02/2010	Bond Future			8.37000	8.36100		5.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.44400	8.44500		4.50	0.00	0	7,091.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,218.00000	1,214,000	4.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		955.00000	946,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.51300	8.51400		4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,195.00000	2,193,000	4.59	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,121.00000	1,114,000	4.59	0.00	0	0.00
R157	On	04/11/2010	Bond Future			8.55800	8.55900		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		1,953.00000	1,951,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		2,211.00000	2,205,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,058.00000	2,056,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		2,097.00000	2,091,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		1,851.00000	1,849,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		2,328.00000	2,322,000	5.00	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.17000	9.17100		11.25	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.15700	9.15800		10.00	0.00	0	19,109.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,582.00000	1,573,000	9.90	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		3,045.00000	3,027,000	9.90	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.20700	9.20700		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	Call		3,553.00000	3,544,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		3,165.00000	3,156,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,643.00000	1,635,000	10.51	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		5,894.00000	5,886,000	10.51	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,323.00000	6,315,000	11.23	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		1,570.00000	1,562,000	11.23	0.00	0	1,300.00
R186	On	04/11/2010	Bond Future			9.24100	9.24200		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,345.00000	4,342,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		4,274.00000	4,262,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,564.00000	4,561,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		4,047.00000	4,035,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,132.00000	4,129,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		4,508.00000	4,496,000	11.00	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.44000	8.43100		5.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.51300	8.51400		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		837.00000	834,000	4.25	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		890.00000	883,000	4.25	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.58100	8.58200		4.50	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,192.00000	2,191,000	4.68	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		705.00000	700,000	4.68	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.61700	8.61800		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,232.00000	1,231,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		1,636.00000	1,632,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,310.00000	1,309,000	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	Put		1,543.00000	1,538,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,157.00000	1,155,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1,733.00000	1,727,000	4.00	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.00000	8.99100		7.25	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.06000	9.06100		6.50	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,079.00000	1,074,000	6.50	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		1,393.00000	1,383,000	6.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.12900	9.13000		6.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,204.00000	2,202,000	6.89	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		1,607.00000	1,600,000	6.89	0.00	0	0.00
R203	On	04/11/2010	Bond Future			9.18100	9.18200		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		2,479.00000	2,478,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		2,150.00000	2,144,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		2,605.00000	2,603,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		2,034.00000	2,027,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,358.00000	2,356,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		2,271.00000	2,264,000	7.00	0.00	0	0.00
R204	On	04/02/2010	Bond Future			9.03000	9.02100		8.25	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.07400	9.08500		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,142.00000	1,162,000	7.25	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		1,623.00000	1,581,000	7.25	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.50	Call		2,849.00000	2,889,000	7.56	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Put		545.00000	522,000	7.56	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		3,666.00000	3,610,000	7.10	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	06/05/2010	Bond Future	8.50	Call		289.00000	295,000	7.10	0.00	0	200.00
R204	On	05/08/2010	Bond Future			9.13900	9.15100		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,339.00000	2,370,000	7.84	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		1,796.00000	1,760,000	7.84	0.00	0	0.00
R204	On	04/11/2010	Bond Future			9.18400	9.19600		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		2,783.00000	2,812,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		2,493.00000	2,457,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		2,920.00000	2,950,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		2,362.00000	2,327,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		2,649.00000	2,678,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		2,627.00000	2,592,000	8.00	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.49500	8.48100		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.56300	8.58600		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,010.00000	1,049,000	3.82	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		514.00000	483,000	3.82	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.65300	8.67800		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,569.00000	1,612,000	3.90	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		657.00000	629,000	3.90	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.70000	8.72700		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,078.00000	1,107,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1,687.00000	1,644,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,136.00000	1,166,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		1,610.00000	1,568,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,022.00000	1,050,000	4.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	8.45	Put		1,766.00000	1,722,000	4.00	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.17500	9.17100		9.25	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.22400	9.23500		8.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,486.00000	1,510,000	8.25	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		1,399.00000	1,360,000	8.25	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.29100	9.30200		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		2,715.00000	2,747,000	8.69	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		1,602.00000	1,572,000	8.69	0.00	0	0.00
R207	On	04/11/2010	Bond Future			9.33500	9.34700		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		2,505.00000	2,533,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		3,047.00000	3,008,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		2,635.00000	2,663,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		2,897.00000	2,858,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,380.00000	2,406,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		3,203.00000	3,162,000	9.00	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.17000	9.16100		9.75	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.20500	9.21600		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,575.00000	1,602,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		1,371.00000	1,332,000	9.00	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.26300	9.27400		9.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		2,959.00000	2,992,000	9.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		1,637.00000	1,605,000	9.45	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.30500	9.31700		9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		2,687.00000	2,716,000	10.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.25	Put		3,078.00000	3,037,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		2,824.00000	2,855,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		2,923.00000	2,884,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,554.00000	2,582,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		3,239.00000	3,197,000	10.00	0.00	0	0.00
R209	On	04/02/2010	Bond Future			9.05500	9.06000		14.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.99000	8.99100		13.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		510.00000	505,000	12.65	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,466.00000	4,453,000	12.65	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.02400	9.02400		13.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,863.00000	1,855,000	13.31	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		4,013.00000	4,005,000	13.31	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.04600	9.04700		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,581.00000	3,578,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		3,941.00000	3,930,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,760.00000	3,757,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		3,737.00000	3,727,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		3,407.00000	3,404,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		4,153.00000	4,142,000	15.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			304.31500	304.23300			0.00	0	100.00
Total for Derivatives :										38,879,317.00	6,468	886,566.00
<u>j-Bonds</u>												
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.52000	7.53000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.36000	8.36000			0.00	0	1,000,000.00
R186	On	21/12/2026	Spot Bond			9.10000	9.10500			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.42500	8.43000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.98000	8.98000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.01000	9.01000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.46000	8.48000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.15500	9.16000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.14500	9.14500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.95000	8.95500			0.00	0	0.00
Total for j-Bonds :										0.00	0	1,000,000.00
Grand Total:										38,879,317.00	6,468	1,886,566.00