



Daily MTM Report

Daily summary for: 16/02/2010

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			7.75970	7.77590		17.04	30,953,443.30	3,989	267,647.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	49.57	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,724.00000	8,740,000	49.57	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	46.77	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,724.00000	6,740,000	46.77	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	49.57	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,474.00000	8,490,000	49.57	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	46.21	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,474.00000	6,490,000	46.21	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		30.00000	27,000	19.61	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		504.00000	517,000	19.61	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		543.00000	527,000	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		17.00000	17,000	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,526.00000	1,510,000	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		0.00000	0,000	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,526.00000	2,510,000	29.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	29.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,526.00000	3,510,000	36.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	36.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,224.00000	8,240,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		780.00000	764,000	20.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		4.00000	4,000	20.05	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,776.00000	1,760,000	24.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	24.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,776.00000	2,760,000	30.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	30.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,776.00000	3,760,000	38.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	38.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,274.00000	8,290,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,274.00000	6,290,000	45.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,726.00000	3,710,000	38.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	38.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,374.00000	8,390,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	41.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,374.00000	4,390,000	41.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		636.00000	620,000	19.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		10.00000	10,000	19.45	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	6.15	Call		1,626.00000	1,610,000	23.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	23.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,626.00000	3,610,000	37.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	37.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,674.00000	8,690,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,674.00000	6,690,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		8,874.00000	8,890,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	47.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		6,874.00000	6,890,000	47.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		7.00000	6,000	21.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		881.00000	896,000	21.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		2,126.00000	2,110,000	25.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	25.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		3,126.00000	3,110,000	33.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,824.00000	8,840,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	46.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,824.00000	6,840,000	46.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,774.00000	8,790,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	46.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		6,774.00000	6,790,000	46.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,574.00000	8,590,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	46.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,574.00000	6,590,000	46.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,624.00000	8,640,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	46.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,624.00000	6,640,000	46.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,524.00000	8,540,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	46.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,524.00000	6,540,000	46.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,476.00000	1,460,000	22.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	22.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,476.00000	2,460,000	28.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	28.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,476.00000	3,460,000	36.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	36.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,424.00000	8,440,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	46.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,424.00000	6,440,000	46.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,324.00000	8,340,000	49.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	45.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,324.00000	6,340,000	45.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	42.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,824.00000	4,840,000	42.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,676.00000	3,660,000	38.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	38.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		36.00000	32,000	19.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		460.00000	472,000	19.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		589.00000	573,000	19.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		13.00000	13,000	19.25	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,576.00000	1,560,000	23.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	23.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,576.00000	2,560,000	29.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	29.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,576.00000	3,560,000	37.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	37.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		21.00000	18,000	20.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		595.00000	608,000	20.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		453.00000	438,000	18.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		27.00000	28,000	18.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,426.00000	1,410,000	22.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	22.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,426.00000	2,410,000	28.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	28.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,426.00000	3,410,000	36.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	36.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,176.00000	1,160,000	21.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		0.00000	0,000	21.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,176.00000	2,160,000	26.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	26.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,176.00000	3,160,000	34.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	34.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		368.00000	353,000	18.25	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		42.00000	43,000	18.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,326.00000	1,310,000	22.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	22.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,326.00000	2,310,000	27.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	27.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,326.00000	3,310,000	35.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	35.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		17.00000	15,000	20.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		641.00000	655,000	20.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		410.00000	395,000	18.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		34.00000	35,000	18.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,376.00000	2,360,000	27.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	27.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,376.00000	3,360,000	35.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	35.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,276.00000	1,260,000	22.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		0.00000	0,000	22.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,276.00000	2,260,000	27.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	27.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,276.00000	3,260,000	34.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	34.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	43.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,274.00000	5,290,000	43.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,226.00000	1,210,000	21.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		0.00000	0,000	21.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,226.00000	2,210,000	26.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	26.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,226.00000	3,210,000	34.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	34.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	41.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,424.00000	4,440,000	41.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		6.00000	5,000	21.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		930.00000	945,000	21.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		188.00000	176,000	17.24	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		112.00000	116,000	17.24	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		1,077.00000	1,060,000	21.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		1.00000	0,000	21.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		2,076.00000	2,060,000	25.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	25.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		3,076.00000	3,060,000	33.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		159.00000	148,000	17.04	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		133.00000	138,000	17.04	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		1,027.00000	1,011,000	21.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		1.00000	1,000	21.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		2,026.00000	2,010,000	25.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	25.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		3,026.00000	3,010,000	32.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	32.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2.00000	2,000	23.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,276.00000	1,292,000	23.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		732.00000	716,000	19.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		6.00000	6,000	19.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,726.00000	1,710,000	23.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	23.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,726.00000	2,710,000	30.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	30.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		117.00000	108,000	17.55	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		191.00000	198,000	17.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		928.00000	912,000	20.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		2.00000	2,000	20.66	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,926.00000	1,910,000	24.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	24.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,926.00000	2,910,000	32.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	32.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3.00000	3,000	22.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,127.00000	1,143,000	22.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		878.00000	862,000	20.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		2.00000	2,000	20.45	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,876.00000	1,860,000	24.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	24.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		829.00000	813,000	20.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		3.00000	3,000	20.25	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,826.00000	1,810,000	24.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	24.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,826.00000	2,810,000	31.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	31.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	43.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,324.00000	5,340,000	43.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	40.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,324.00000	4,340,000	40.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		684.00000	668,000	19.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		8.00000	8,000	19.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,676.00000	1,660,000	23.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	23.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,676.00000	2,660,000	30.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	30.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	40.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,224.00000	4,240,000	40.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		497.00000	482,000	18.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		21.00000	22,000	18.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	48.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,624.00000	7,640,000	48.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,376.00000	1,360,000	22.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	22.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,876.00000	2,860,000	31.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	31.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,376.00000	4,360,000	40.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	40.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	49.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		7,874.00000	7,890,000	49.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	42.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		4,874.00000	4,890,000	42.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		1,126.00000	1,110,000	21.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		0.00000	0,000	21.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,626.00000	2,610,000	29.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	29.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		4,126.00000	4,110,000	40.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	40.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		328.00000	314,000	18.04	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		52.00000	54,000	18.04	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	24.23	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,375.00000	1,391,000	24.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	41.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,474.00000	4,490,000	41.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		290.00000	276,000	17.84	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		64.00000	66,000	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	15/03/2010	Foreign Exchange Future	7.60	Call		254.00000	240,000	17.64	0.00	0	238.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		78.00000	80,000	17.64	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	26.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,774.00000	1,790,000	26.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1.00000	0,000	25.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,675.00000	1,690,000	25.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		220.00000	207,000	17.44	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		94.00000	97,000	17.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		99.00000	91,000	17.81	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		223.00000	231,000	17.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	41.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,674.00000	4,690,000	41.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		60.00000	55,000	18.58	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		334.00000	345,000	18.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	42.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		4,924.00000	4,940,000	42.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		25.00000	22,000	19.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		549.00000	562,000	19.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	41.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,574.00000	4,590,000	41.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	26.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1,874.00000	1,890,000	26.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		84.00000	77,000	18.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		258.00000	267,000	18.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	41.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,624.00000	4,640,000	41.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		71.00000	65,000	18.32	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		295.00000	305,000	18.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		42.00000	38,000	19.09	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		416.00000	428,000	19.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	41.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,724.00000	4,740,000	41.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	29.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,324.00000	2,340,000	29.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	28.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,224.00000	2,240,000	28.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	28.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,124.00000	2,140,000	28.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		51.00000	46,000	18.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		375.00000	386,000	18.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	42.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,124.00000	5,140,000	42.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	30.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,424.00000	2,440,000	30.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		12.00000	11,000	20.89	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		736.00000	751,000	20.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	42.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,074.00000	5,090,000	42.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		14.00000	13,000	20.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		688.00000	703,000	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	43.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,174.00000	5,190,000	43.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		10.00000	9,000	21.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		784.00000	799,000	21.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	43.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,224.00000	5,240,000	43.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	31.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,624.00000	2,640,000	31.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	30.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,524.00000	2,540,000	30.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		8.00000	7,000	21.41	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		832.00000	847,000	21.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	43.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,374.00000	5,390,000	43.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		5.00000	4,000	22.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		979.00000	994,000	22.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	44.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		5,874.00000	5,890,000	44.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2.00000	2,000	23.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,226.00000	1,242,000	23.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	43.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,474.00000	5,490,000	43.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	32.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,774.00000	2,790,000	32.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3.00000	3,000	22.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,077.00000	1,093,000	22.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	44.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,824.00000	5,840,000	44.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	44.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,574.00000	5,590,000	44.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	33.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		2,874.00000	2,890,000	33.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2.00000	2,000	23.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,176.00000	1,192,000	23.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	43.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,424.00000	5,440,000	43.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	32.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,724.00000	2,740,000	32.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		4.00000	4,000	22.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,028.00000	1,044,000	22.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	44.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,724.00000	5,740,000	44.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1.00000	1,000	25.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,525.00000	1,541,000	25.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1.00000	1,000	25.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,625.00000	1,641,000	25.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	45.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,024.00000	6,040,000	45.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	26.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,824.00000	1,840,000	26.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	45.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,224.00000	6,240,000	45.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	40.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,124.00000	4,140,000	40.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	27.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,024.00000	2,040,000	27.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	45.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,374.00000	6,390,000	45.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	40.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,274.00000	4,290,000	40.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	40.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,174.00000	4,190,000	40.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	45.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,124.00000	6,140,000	45.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	40.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,024.00000	4,040,000	40.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	39.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		3,924.00000	3,940,000	39.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	27.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		1,924.00000	1,940,000	27.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	45.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,174.00000	6,190,000	45.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,074.00000	4,090,000	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	40.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		3,974.00000	3,990,000	40.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	39.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		3,874.00000	3,890,000	39.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	38.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,774.00000	3,790,000	38.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	43.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,524.00000	5,540,000	43.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	32.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,824.00000	2,840,000	32.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2.00000	1,000	23.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,326.00000	1,341,000	23.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	44.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,624.00000	5,640,000	44.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	34.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,124.00000	3,140,000	34.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	33.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,024.00000	3,040,000	33.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		2,924.00000	2,940,000	33.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1.00000	1,000	24.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,425.00000	1,441,000	24.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	44.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,674.00000	5,690,000	44.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	33.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		2,974.00000	2,990,000	33.66	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	9.25	Call		1.00000	1,000	24.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,475.00000	1,491,000	24.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	44.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,774.00000	5,790,000	44.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,674.00000	3,690,000	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	37.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,574.00000	3,590,000	37.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	36.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,474.00000	3,490,000	36.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	36.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,374.00000	3,390,000	36.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	35.56	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,274.00000	3,290,000	35.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	34.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,174.00000	3,190,000	34.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	34.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,074.00000	3,090,000	34.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1.00000	1,000	25.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,575.00000	1,591,000	25.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	44.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		5,924.00000	5,940,000	44.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	39.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,824.00000	3,840,000	39.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	38.42	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	11.50	Put		3,724.00000	3,740,000	38.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	37.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,624.00000	3,640,000	37.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,524.00000	3,540,000	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	36.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,424.00000	3,440,000	36.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	35.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,324.00000	3,340,000	35.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	26.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,724.00000	1,740,000	26.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	42.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,774.00000	4,790,000	42.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	31.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,674.00000	2,690,000	31.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	31.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,574.00000	2,590,000	31.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	30.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,474.00000	2,490,000	30.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	29.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,374.00000	2,390,000	29.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	29.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,274.00000	2,290,000	29.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	28.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,174.00000	2,190,000	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	15/03/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	27.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		1,974.00000	1,990,000	27.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	41.40	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,524.00000	4,540,000	41.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	27.95	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,074.00000	2,090,000	27.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	38.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,664.00000	3,680,000	38.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	35.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,224.00000	3,240,000	35.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	49.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,824.00000	7,840,000	49.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,176.00000	4,160,000	40.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	40.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	49.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,774.00000	7,790,000	49.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,226.00000	4,210,000	40.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	40.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	49.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		7,924.00000	7,940,000	49.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		4,076.00000	4,060,000	40.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	40.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,024.00000	8,040,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		137.00000	127,000	17.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		161.00000	167,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		977.00000	961,000	20.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		1.00000	1,000	20.86	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,976.00000	1,960,000	25.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	25.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,976.00000	2,960,000	32.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	32.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,976.00000	3,960,000	40.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	40.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,074.00000	8,090,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	45.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,074.00000	6,090,000	45.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,926.00000	3,910,000	40.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	40.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,124.00000	8,140,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,876.00000	3,860,000	39.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	39.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	48.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,674.00000	7,690,000	48.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,326.00000	4,310,000	40.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	40.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	49.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,724.00000	7,740,000	49.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,276.00000	4,260,000	40.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	40.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		7,974.00000	7,990,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	45.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		5,974.00000	5,990,000	45.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		4,026.00000	4,010,000	40.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	40.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,174.00000	8,190,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,826.00000	3,810,000	39.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	39.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.89430	7.91060		18.30	5,889,147.80	746	40,480.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		181.00000	175,000	20.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		670.00000	681,000	20.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,239.00000	8,256,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	31.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,239.00000	6,256,000	31.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,761.00000	3,744,000	29.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	29.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,289.00000	8,306,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	31.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,289.00000	6,306,000	31.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,711.00000	3,694,000	29.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	29.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,389.00000	8,406,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,689.00000	8,706,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		8,889.00000	8,906,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	32.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		6,889.00000	6,906,000	32.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		13.00000	10,000	26.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		2,902.00000	2,916,000	26.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,839.00000	8,856,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	32.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,839.00000	6,856,000	32.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		13.00000	10,000	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		2,852.00000	2,866,000	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,163.00000	2,147,000	22.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		2.00000	3,000	22.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,161.00000	3,145,000	28.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	1,000	28.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,789.00000	8,806,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	32.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,789.00000	6,806,000	32.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,589.00000	8,606,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,639.00000	8,656,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,539.00000	8,556,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	32.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,539.00000	6,556,000	32.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		591.00000	579,000	17.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		130.00000	135,000	17.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,470.00000	1,454,000	19.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		9.00000	10,000	19.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,462.00000	2,446,000	24.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		1.00000	2,000	24.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,461.00000	3,444,000	28.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	28.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,439.00000	8,456,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,439.00000	6,456,000	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,568.00000	1,552,000	19.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		7.00000	8,000	19.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,562.00000	2,545,000	25.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	25.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,561.00000	3,544,000	28.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	28.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,339.00000	8,356,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		738.00000	724,000	17.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		77.00000	80,000	17.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,667.00000	1,651,000	20.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		6.00000	7,000	20.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,661.00000	3,644,000	29.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	29.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,389.00000	6,406,000	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	1,000	28.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		4,890.00000	4,907,000	28.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		204.00000	198,000	19.90	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		593.00000	604,000	19.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		700.00000	686,000	17.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		89.00000	92,000	17.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,618.00000	1,601,000	19.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		7.00000	7,000	19.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,612.00000	2,595,000	25.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	25.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,611.00000	3,594,000	29.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	29.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		170.00000	165,000	20.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		709.00000	721,000	20.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		120.00000	116,000	21.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		959.00000	972,000	21.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,689.00000	6,706,000	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	32.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,639.00000	6,656,000	32.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		5.00000	3,000	26.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,644.00000	3,659,000	26.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	32.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,589.00000	6,606,000	32.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		127.00000	123,000	21.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		916.00000	929,000	21.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,227.00000	1,211,000	17.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		16.00000	17,000	17.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,213.00000	2,196,000	23.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		2.00000	2,000	23.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,211.00000	3,194,000	28.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	28.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		160.00000	155,000	20.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		749.00000	761,000	20.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		558.00000	546,000	17.72	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		147.00000	152,000	17.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,412.00000	2,396,000	24.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		1.00000	2,000	24.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,411.00000	3,394,000	28.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	28.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		1.00000	1,000	29.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,140.00000	5,157,000	29.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		3.00000	1,000	27.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,142.00000	4,157,000	27.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		9.00000	6,000	26.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,148.00000	3,162,000	26.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		151.00000	146,000	20.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		790.00000	802,000	20.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		525.00000	513,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		164.00000	169,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,372.00000	1,356,000	18.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		11.00000	12,000	18.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,362.00000	2,346,000	24.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		1.00000	2,000	24.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,361.00000	3,344,000	28.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	28.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		1.00000	1,000	29.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,190.00000	5,207,000	29.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		3.00000	1,000	27.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,192.00000	4,207,000	27.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		9.00000	6,000	26.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,198.00000	3,212,000	26.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		143.00000	138,000	21.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		832.00000	844,000	21.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,324.00000	1,308,000	18.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		13.00000	14,000	18.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,312.00000	2,296,000	23.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	2,000	23.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,311.00000	3,294,000	28.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	28.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	1,000	29.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,240.00000	5,257,000	29.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		8.00000	5,000	26.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,247.00000	3,261,000	26.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		134.00000	130,000	21.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		873.00000	886,000	21.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,275.00000	1,259,000	18.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		14.00000	15,000	18.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,262.00000	2,246,000	23.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		1.00000	2,000	23.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,261.00000	3,244,000	28.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	28.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	0,000	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,390.00000	5,406,000	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		2.00000	1,000	27.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,391.00000	4,407,000	27.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		7.00000	4,000	26.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,396.00000	3,410,000	26.64	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	14/06/2010	Foreign Exchange Future	8.80	Call		113.00000	109,000	21.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,002.00000	1,015,000	21.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		382.00000	372,000	18.16	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		271.00000	278,000	18.16	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,131.00000	1,115,000	17.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		20.00000	21,000	17.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		2,113.00000	2,097,000	22.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		2.00000	3,000	22.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		3,111.00000	3,095,000	28.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	1,000	28.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		357.00000	348,000	18.23	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		296.00000	304,000	18.23	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		1,083.00000	1,067,000	17.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		22.00000	23,000	17.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		2,063.00000	2,047,000	22.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		2.00000	3,000	22.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		3,061.00000	3,045,000	28.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	28.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	0,000	29.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,490.00000	5,506,000	29.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		6.00000	4,000	26.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,495.00000	3,510,000	26.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		102.00000	98,000	22.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,091.00000	1,104,000	22.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		334.00000	325,000	18.30	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		323.00000	331,000	18.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		1,035.00000	1,020,000	16.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		24.00000	26,000	16.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		2,014.00000	1,997,000	22.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		3.00000	3,000	22.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		3,011.00000	2,995,000	28.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	28.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		1.00000	0,000	30.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,590.00000	5,606,000	30.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		5.00000	3,000	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,594.00000	3,609,000	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	30.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,789.00000	5,806,000	30.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		1.00000	1,000	28.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,790.00000	4,807,000	28.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		4.00000	2,000	26.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,793.00000	3,808,000	26.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		14.00000	11,000	26.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,803.00000	2,817,000	26.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	30.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,739.00000	5,756,000	30.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	1,000	28.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,740.00000	4,757,000	28.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		4.00000	2,000	26.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,743.00000	3,758,000	26.73	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	7.15	Call		818.00000	804,000	17.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		57.00000	60,000	17.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,766.00000	1,749,000	20.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		5.00000	5,000	20.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,761.00000	2,745,000	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,689.00000	5,706,000	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		5.00000	3,000	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,694.00000	3,709,000	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		16.00000	13,000	26.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,705.00000	2,719,000	26.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		82.00000	79,000	23.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,271.00000	1,285,000	23.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		260.00000	253,000	19.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		449.00000	459,000	19.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		860.00000	845,000	17.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		49.00000	51,000	17.14	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,815.00000	1,799,000	21.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		4.00000	5,000	21.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,811.00000	2,795,000	26.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	26.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	0,000	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,540.00000	5,556,000	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		6.00000	3,000	26.68	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	11.45	Put		3,545.00000	3,559,000	26.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		314.00000	305,000	18.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		353.00000	361,000	18.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		990.00000	975,000	16.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		29.00000	31,000	16.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,964.00000	1,948,000	21.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		3.00000	4,000	21.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,961.00000	2,945,000	27.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	27.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	0,000	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,440.00000	5,456,000	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		2.00000	1,000	27.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,441.00000	4,457,000	27.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		6.00000	4,000	26.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,445.00000	3,460,000	26.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		96.00000	93,000	22.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,135.00000	1,149,000	22.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		107.00000	103,000	22.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,046.00000	1,059,000	22.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		1.00000	1,000	29.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,090.00000	5,107,000	29.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		3.00000	1,000	27.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,092.00000	4,107,000	27.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		91.00000	88,000	22.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,180.00000	1,194,000	22.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		946.00000	931,000	16.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		35.00000	37,000	16.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,914.00000	1,898,000	21.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		3.00000	4,000	21.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	1,000	29.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,290.00000	5,307,000	29.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		8.00000	5,000	26.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,297.00000	3,311,000	26.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		74.00000	71,000	23.49	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,363.00000	1,377,000	23.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		778.00000	764,000	17.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		67.00000	70,000	17.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,716.00000	1,700,000	20.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		5.00000	6,000	20.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,711.00000	2,695,000	26.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	26.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		4.00000	2,000	26.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		3,943.00000	3,958,000	26.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		70.00000	68,000	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,409.00000	1,424,000	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		86.00000	83,000	22.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,225.00000	1,239,000	22.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		662.00000	649,000	17.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		101.00000	105,000	17.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	34.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,589.00000	7,606,000	34.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	31.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,089.00000	6,106,000	31.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		2.00000	1,000	28.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,591.00000	4,607,000	28.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		10.00000	7,000	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,099.00000	3,113,000	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,421.00000	1,405,000	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		10.00000	11,000	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,911.00000	2,895,000	27.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	27.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,411.00000	4,394,000	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	34.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,839.00000	7,856,000	34.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	31.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,339.00000	6,356,000	31.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		7.00000	5,000	26.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,346.00000	3,361,000	26.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		217.00000	210,000	19.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		556.00000	566,000	19.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,179.00000	1,163,000	17.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		18.00000	19,000	17.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,661.00000	2,645,000	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	25.96	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	3.75	Call		4,161.00000	4,144,000	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		67.00000	64,000	23.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,456.00000	1,470,000	23.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		494.00000	483,000	17.86	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		183.00000	189,000	17.86	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		2.00000	1,000	27.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,341.00000	4,357,000	27.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		3.00000	2,000	26.79	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		3,992.00000	4,008,000	26.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		78.00000	75,000	23.29	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,317.00000	1,331,000	23.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		64.00000	61,000	24.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,503.00000	1,517,000	24.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		464.00000	453,000	17.94	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		203.00000	209,000	17.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		2.00000	1,000	27.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,291.00000	4,307,000	27.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		50.00000	48,000	25.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,739.00000	1,754,000	25.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		55.00000	53,000	24.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,644.00000	1,659,000	24.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		435.00000	425,000	18.01	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		224.00000	231,000	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		48.00000	46,000	25.28	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	9.65	Put		1,787.00000	1,802,000	25.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		53.00000	51,000	24.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,692.00000	1,707,000	24.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		58.00000	56,000	24.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,597.00000	1,612,000	24.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		408.00000	398,000	18.08	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		247.00000	254,000	18.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		2.00000	1,000	28.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,641.00000	4,657,000	28.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		245.00000	238,000	19.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		484.00000	494,000	19.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		1.00000	1,000	28.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,840.00000	4,857,000	28.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		15.00000	12,000	26.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,754.00000	2,768,000	26.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		17.00000	14,000	26.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,656.00000	2,670,000	26.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		19.00000	16,000	26.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,558.00000	2,572,000	26.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		192.00000	186,000	20.10	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		631.00000	642,000	20.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	1,000	28.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,690.00000	4,707,000	28.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		18.00000	15,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,607.00000	2,621,000	26.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		21.00000	18,000	26.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,510.00000	2,524,000	26.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		230.00000	224,000	19.50	2,240.00	10	135.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		519.00000	530,000	19.50	5,300.00	10	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		2.00000	1,000	27.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,541.00000	4,557,000	27.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		22.00000	19,000	26.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,461.00000	2,475,000	26.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		25.00000	22,000	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,364.00000	2,378,000	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		28.00000	26,000	26.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,267.00000	2,282,000	26.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		32.00000	30,000	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,171.00000	2,186,000	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		37.00000	35,000	26.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,076.00000	2,091,000	26.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		41.00000	39,000	26.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		1,980.00000	1,995,000	26.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		44.00000	42,000	25.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1,883.00000	1,898,000	25.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		277.00000	269,000	18.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		416.00000	425,000	18.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		2.00000	1,000	27.32	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,241.00000	4,257,000	27.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		61.00000	58,000	24.29	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		1,550.00000	1,564,000	24.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		2.00000	1,000	27.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,491.00000	4,507,000	27.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		24.00000	21,000	26.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,413.00000	2,427,000	26.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		27.00000	24,000	26.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,316.00000	2,330,000	26.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		30.00000	28,000	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,219.00000	2,234,000	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		39.00000	37,000	26.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,028.00000	2,043,000	26.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		42.00000	41,000	25.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		1,931.00000	1,947,000	25.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		46.00000	44,000	25.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,835.00000	1,850,000	25.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		295.00000	287,000	18.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		384.00000	393,000	18.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		34.00000	32,000	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,123.00000	2,138,000	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	34.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,789.00000	7,806,000	34.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,211.00000	4,194,000	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,839.00000	5,856,000	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		4.00000	2,000	26.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,843.00000	3,858,000	26.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	34.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		7,889.00000	7,906,000	34.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	30.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		5,889.00000	5,906,000	30.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		4.00000	2,000	26.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		3,893.00000	3,908,000	26.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		4,111.00000	4,094,000	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,039.00000	8,056,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	31.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,039.00000	6,056,000	31.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		3.00000	2,000	26.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,042.00000	4,058,000	26.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,961.00000	3,944,000	29.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		7,939.00000	7,956,000	34.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	30.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		5,939.00000	5,956,000	30.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		4,061.00000	4,044,000	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	34.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,589.00000	9,606,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		7,989.00000	8,006,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	31.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		5,989.00000	6,006,000	31.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		4,011.00000	3,994,000	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,089.00000	8,106,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,911.00000	3,894,000	29.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,139.00000	8,156,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	31.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,139.00000	6,156,000	31.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		903.00000	888,000	17.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		42.00000	44,000	17.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,865.00000	1,848,000	21.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		4.00000	4,000	21.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,861.00000	2,845,000	27.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	27.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,861.00000	3,844,000	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	34.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,689.00000	7,706,000	34.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,311.00000	4,294,000	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	34.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,739.00000	7,756,000	34.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,261.00000	4,244,000	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,189.00000	8,206,000	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	31.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,189.00000	6,206,000	31.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,811.00000	3,794,000	29.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		626.00000	613,000	17.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		115.00000	119,000	17.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			8.02780	8.04470		18.65	513,779.20	64	6,837.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	30.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,806.00000	7,823,000	30.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		11.00000	10,000	31.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,816.00000	5,832,000	31.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		36.00000	35,000	29.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,841.00000	3,857,000	29.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		116.00000	113,000	24.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		1,921.00000	1,935,000	24.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,248.00000	1,232,000	17.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		53.00000	54,000	17.38	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	13/09/2010	Foreign Exchange Future	5.85	Call		2,202.00000	2,185,000	20.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		7.00000	7,000	20.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,196.00000	3,179,000	25.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	25.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,195.00000	4,178,000	30.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	30.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,756.00000	7,773,000	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		11.00000	11,000	31.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,766.00000	5,783,000	31.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		37.00000	36,000	29.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,792.00000	3,808,000	29.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		120.00000	117,000	24.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,875.00000	1,889,000	24.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		571.00000	561,000	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		326.00000	333,000	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,293.00000	1,277,000	17.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		48.00000	49,000	17.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,251.00000	2,235,000	20.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		6.00000	7,000	20.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,246.00000	3,229,000	25.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	1,000	25.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,245.00000	4,228,000	30.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	30.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		546.00000	535,000	18.41	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		351.00000	357,000	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		7,856.00000	7,873,000	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		11.00000	10,000	31.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		5,866.00000	5,882,000	31.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		35.00000	34,000	29.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		3,890.00000	3,906,000	29.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		113.00000	110,000	24.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		1,968.00000	1,982,000	24.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		521.00000	511,000	18.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		376.00000	383,000	18.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,203.00000	1,187,000	17.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		58.00000	59,000	17.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,152.00000	2,136,000	19.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		7.00000	8,000	19.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,146.00000	3,130,000	25.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	2,000	25.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,145.00000	4,128,000	30.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	30.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		7,906.00000	7,923,000	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		10.00000	10,000	32.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		5,915.00000	5,932,000	32.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		35.00000	34,000	29.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		3,940.00000	3,956,000	29.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		109.00000	107,000	24.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,014.00000	2,029,000	24.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		498.00000	487,000	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		403.00000	409,000	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,159.00000	1,143,000	17.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		64.00000	65,000	17.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		2,103.00000	2,086,000	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		8.00000	8,000	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		3,097.00000	3,080,000	24.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		2.00000	2,000	24.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		4,095.00000	4,078,000	30.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	30.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	30.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,006.00000	8,023,000	30.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		10.00000	9,000	32.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,015.00000	6,031,000	32.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		33.00000	32,000	29.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,038.00000	4,054,000	29.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		103.00000	100,000	25.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,108.00000	2,122,000	25.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		453.00000	445,000	18.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		458.00000	467,000	18.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		1,071.00000	1,058,000	17.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		76.00000	80,000	17.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		2,004.00000	1,988,000	19.30	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	6.05	Put		9.00000	10,000	19.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,997.00000	2,980,000	24.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	24.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,995.00000	3,978,000	29.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	30.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,056.00000	8,073,000	30.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		9.00000	9,000	32.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,064.00000	6,081,000	32.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		32.00000	31,000	29.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,087.00000	4,103,000	29.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		100.00000	97,000	25.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,155.00000	2,169,000	25.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		434.00000	426,000	18.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		489.00000	498,000	18.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		1,031.00000	1,019,000	17.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		86.00000	91,000	17.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,956.00000	1,939,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		11.00000	11,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,947.00000	2,930,000	24.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	24.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,945.00000	3,928,000	29.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	30.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,106.00000	8,123,000	30.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		9.00000	8,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,114.00000	6,130,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		31.00000	30,000	29.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,136.00000	4,152,000	29.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		96.00000	93,000	25.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,201.00000	2,215,000	25.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		416.00000	408,000	19.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		521.00000	530,000	19.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		992.00000	980,000	17.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		97.00000	102,000	17.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,907.00000	1,891,000	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		12.00000	13,000	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,897.00000	2,880,000	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,895.00000	3,878,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	30.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,256.00000	8,273,000	30.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		8.00000	7,000	31.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,263.00000	6,279,000	31.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		28.00000	27,000	30.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,283.00000	4,299,000	30.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		87.00000	85,000	25.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,342.00000	2,357,000	25.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		881.00000	868,000	17.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		136.00000	140,000	17.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,762.00000	1,746,000	18.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		17.00000	18,000	18.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,748.00000	2,731,000	23.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		3.00000	3,000	23.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,745.00000	3,729,000	28.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	28.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	30.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,206.00000	8,223,000	30.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		8.00000	7,000	31.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,213.00000	6,229,000	31.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		29.00000	28,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,234.00000	4,250,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		90.00000	87,000	25.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,295.00000	2,309,000	25.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		382.00000	375,000	19.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		587.00000	597,000	19.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		917.00000	905,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		122.00000	127,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,810.00000	1,794,000	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		15.00000	16,000	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,798.00000	2,781,000	23.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		3.00000	3,000	23.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,795.00000	3,778,000	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	28.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	30.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,356.00000	8,373,000	30.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		7.00000	6,000	31.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,362.00000	6,378,000	31.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		26.00000	25,000	30.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,381.00000	4,397,000	30.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		81.00000	79,000	26.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,436.00000	2,451,000	26.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		336.00000	330,000	19.94	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		691.00000	702,000	19.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		811.00000	799,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		166.00000	171,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,666.00000	1,650,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		21.00000	22,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,648.00000	2,632,000	22.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		3.00000	4,000	22.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,646.00000	3,629,000	27.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	27.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		366.00000	359,000	19.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		621.00000	631,000	19.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		2.00000	1,000	30.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,657.00000	7,673,000	30.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		12.00000	11,000	31.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,667.00000	5,683,000	31.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		39.00000	38,000	29.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,694.00000	3,710,000	29.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		127.00000	125,000	24.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,782.00000	1,797,000	24.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		625.00000	614,000	18.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		280.00000	286,000	18.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,384.00000	1,368,000	17.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		39.00000	40,000	17.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,351.00000	2,334,000	20.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		6.00000	6,000	20.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,346.00000	3,329,000	26.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	1,000	26.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,345.00000	4,328,000	30.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	30.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,706.00000	7,723,000	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		12.00000	11,000	31.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,717.00000	5,733,000	31.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		38.00000	37,000	29.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,743.00000	3,759,000	29.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		124.00000	121,000	24.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,829.00000	1,843,000	24.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		598.00000	587,000	18.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		303.00000	309,000	18.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,338.00000	1,322,000	17.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		43.00000	44,000	17.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,301.00000	2,284,000	20.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		6.00000	6,000	20.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,296.00000	3,279,000	26.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	1,000	26.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,295.00000	4,278,000	30.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	30.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	30.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		7,956.00000	7,973,000	30.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		10.00000	10,000	32.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		5,965.00000	5,982,000	32.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		34.00000	33,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		3,989.00000	4,005,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		106.00000	104,000	25.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,061.00000	2,076,000	25.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		475.00000	465,000	18.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		430.00000	437,000	18.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,115.00000	1,099,000	17.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		70.00000	71,000	17.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		2,054.00000	2,037,000	19.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		9.00000	9,000	19.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		3,047.00000	3,030,000	24.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		2.00000	2,000	24.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		4,045.00000	4,028,000	30.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	30.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	30.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,156.00000	8,173,000	30.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		8.00000	8,000	31.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,163.00000	6,180,000	31.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		30.00000	29,000	30.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,185.00000	4,201,000	30.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		93.00000	90,000	25.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,248.00000	2,262,000	25.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		398.00000	391,000	19.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		553.00000	563,000	19.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		954.00000	942,000	17.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		109.00000	114,000	17.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,858.00000	1,842,000	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		13.00000	14,000	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,847.00000	2,831,000	23.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		2.00000	3,000	23.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,845.00000	3,828,000	29.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	29.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	30.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,306.00000	8,323,000	30.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		7.00000	7,000	31.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,312.00000	6,329,000	31.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		27.00000	26,000	30.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,332.00000	4,348,000	30.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		84.00000	82,000	25.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,389.00000	2,404,000	25.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		351.00000	344,000	19.78	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		656.00000	666,000	19.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		845.00000	833,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		150.00000	155,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,714.00000	1,698,000	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		19.00000	20,000	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,698.00000	2,681,000	22.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		3.00000	3,000	22.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,695.00000	3,679,000	28.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	28.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		167.00000	163,000	22.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,422.00000	1,435,000	22.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		186.00000	182,000	22.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,291.00000	1,304,000	22.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		802.00000	813,000	20.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		297.00000	291,000	20.42	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		918.00000	930,000	20.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		263.00000	258,000	20.90	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		193.00000	189,000	22.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,248.00000	1,261,000	22.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		208.00000	204,000	21.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,163.00000	1,176,000	21.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			8.16040	8.17710		18.93	1,387,268.00	170	663.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		17.00000	16,000	33.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,790.00000	7,806,000	33.38	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	13/12/2010	Foreign Exchange Future	13.95	Call		36.00000	35,000	31.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,809.00000	5,825,000	31.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		77.00000	76,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		3,850.00000	3,866,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		192.00000	188,000	23.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		1,965.00000	1,978,000	23.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		661.00000	652,000	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		434.00000	442,000	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,317.00000	1,303,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		90.00000	93,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,241.00000	2,224,000	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		14.00000	14,000	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,232.00000	3,215,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		5.00000	5,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,228.00000	4,211,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		436.00000	429,000	20.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		809.00000	819,000	20.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		16.00000	16,000	33.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,839.00000	7,856,000	33.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		35.00000	35,000	31.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		5,858.00000	5,875,000	31.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		76.00000	74,000	28.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		3,899.00000	3,914,000	28.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		187.00000	184,000	23.96	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		2,010.00000	2,024,000	23.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,275.00000	1,261,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		98.00000	101,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,192.00000	2,175,000	18.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		15.00000	15,000	18.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,182.00000	3,165,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		5.00000	5,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,178.00000	4,161,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		16.00000	15,000	33.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		7,889.00000	7,905,000	33.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		35.00000	34,000	31.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		5,908.00000	5,924,000	31.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		75.00000	73,000	28.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		3,948.00000	3,963,000	28.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		183.00000	179,000	24.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,056.00000	2,069,000	24.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		615.00000	606,000	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		488.00000	496,000	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,234.00000	1,220,000	17.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		107.00000	110,000	17.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,142.00000	2,126,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		15.00000	16,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,132.00000	3,116,000	23.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		5.00000	6,000	23.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		4,128.00000	4,111,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		16.00000	15,000	33.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		7,939.00000	7,955,000	33.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		34.00000	33,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		5,957.00000	5,973,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		73.00000	72,000	28.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		3,996.00000	4,012,000	28.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		178.00000	175,000	24.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,101.00000	2,115,000	24.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		593.00000	584,000	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		516.00000	524,000	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,194.00000	1,180,000	17.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		117.00000	120,000	17.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		2,093.00000	2,077,000	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		16.00000	17,000	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		3,083.00000	3,066,000	23.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		6.00000	6,000	23.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		4,078.00000	4,061,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		638.00000	628,000	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		461.00000	468,000	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		15.00000	15,000	33.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		7,988.00000	8,005,000	33.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		34.00000	33,000	31.76	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	14.15	Put		6,007.00000	6,023,000	31.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		72.00000	70,000	28.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,045.00000	4,060,000	28.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		174.00000	171,000	24.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,147.00000	2,161,000	24.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		571.00000	563,000	18.93	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		544.00000	553,000	18.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,154.00000	1,140,000	17.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		127.00000	130,000	17.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		2,044.00000	2,027,000	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		17.00000	17,000	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		3,033.00000	3,017,000	22.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		6.00000	7,000	22.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		4,028.00000	4,012,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	2,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		15.00000	15,000	33.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,038.00000	8,055,000	33.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		33.00000	32,000	31.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,056.00000	6,072,000	31.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		70.00000	69,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,093.00000	4,109,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		169.00000	166,000	24.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,192.00000	2,206,000	24.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		552.00000	544,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		575.00000	584,000	19.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,117.00000	1,103,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		140.00000	143,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,996.00000	1,980,000	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		19.00000	20,000	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,984.00000	2,967,000	22.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		7.00000	7,000	22.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,979.00000	3,962,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		2.00000	2,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		15.00000	14,000	33.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,088.00000	8,104,000	33.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		32.00000	32,000	31.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,105.00000	6,122,000	31.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		69.00000	67,000	28.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,142.00000	4,157,000	28.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		165.00000	162,000	24.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,238.00000	2,252,000	24.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		534.00000	525,000	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		607.00000	615,000	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,080.00000	1,067,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		153.00000	157,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,948.00000	1,932,000	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		21.00000	22,000	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,934.00000	2,917,000	22.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		7.00000	7,000	22.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,929.00000	3,912,000	26.74	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	13/12/2010	Foreign Exchange Future	4.25	Put		2.00000	2,000	26.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		13.00000	13,000	33.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,286.00000	8,303,000	33.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		30.00000	29,000	32.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,303.00000	6,319,000	32.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		63.00000	62,000	29.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,336.00000	4,352,000	29.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		149.00000	146,000	25.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,422.00000	2,436,000	25.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		466.00000	459,000	19.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		739.00000	749,000	19.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		944.00000	931,000	17.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		217.00000	221,000	17.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,761.00000	1,745,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		34.00000	35,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,735.00000	2,719,000	21.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		8.00000	9,000	21.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,729.00000	3,713,000	25.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		2.00000	3,000	25.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		13.00000	13,000	33.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,236.00000	8,253,000	33.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		30.00000	30,000	31.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,253.00000	6,270,000	31.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		65.00000	63,000	29.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,288.00000	4,303,000	29.08	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	13/12/2010	Foreign Exchange Future	10.40	Call		153.00000	150,000	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,376.00000	2,390,000	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		482.00000	474,000	19.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		705.00000	714,000	19.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		976.00000	964,000	17.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		199.00000	204,000	17.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,807.00000	1,791,000	17.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		30.00000	31,000	17.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,785.00000	2,768,000	21.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		8.00000	8,000	21.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,779.00000	3,762,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		2.00000	2,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		422.00000	415,000	20.15	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		845.00000	855,000	20.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		13.00000	12,000	33.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,336.00000	8,352,000	33.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		29.00000	28,000	32.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,352.00000	6,368,000	32.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		62.00000	60,000	29.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,385.00000	4,400,000	29.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		145.00000	142,000	25.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,468.00000	2,482,000	25.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		451.00000	443,000	19.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		774.00000	783,000	19.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		912.00000	899,000	17.74	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	13/12/2010	Foreign Exchange Future	7.50	Put		235.00000	239,000	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,715.00000	1,699,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		38.00000	39,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,686.00000	2,669,000	21.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		9.00000	9,000	21.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,679.00000	3,663,000	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		2.00000	3,000	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		516.00000	508,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		639.00000	648,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		17.00000	17,000	33.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,690.00000	7,707,000	33.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		37.00000	36,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,710.00000	5,726,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		80.00000	78,000	28.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,753.00000	3,768,000	28.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		202.00000	198,000	23.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		1,875.00000	1,888,000	23.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		711.00000	701,000	18.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		384.00000	391,000	18.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,402.00000	1,387,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		75.00000	77,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,340.00000	2,323,000	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		13.00000	13,000	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,331.00000	3,314,000	24.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		4.00000	4,000	24.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,328.00000	4,311,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	1,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		17.00000	16,000	33.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,740.00000	7,756,000	33.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		37.00000	36,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,760.00000	5,776,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		79.00000	77,000	28.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,802.00000	3,817,000	28.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		197.00000	193,000	23.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		1,920.00000	1,933,000	23.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		686.00000	676,000	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		409.00000	416,000	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,359.00000	1,345,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		82.00000	85,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,290.00000	2,274,000	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		13.00000	14,000	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,281.00000	3,265,000	23.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		4.00000	5,000	23.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,278.00000	4,261,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		14.00000	14,000	33.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,137.00000	8,154,000	33.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		32.00000	31,000	31.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,155.00000	6,171,000	31.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		67.00000	66,000	28.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,190.00000	4,206,000	28.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		161.00000	158,000	24.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,284.00000	2,298,000	24.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		1,045.00000	1,032,000	17.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		168.00000	172,000	17.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,901.00000	1,885,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		24.00000	25,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,884.00000	2,868,000	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		7.00000	8,000	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,879.00000	3,862,000	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		2.00000	2,000	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		14.00000	13,000	33.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,187.00000	8,203,000	33.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		31.00000	30,000	31.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,204.00000	6,220,000	31.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		66.00000	64,000	29.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,239.00000	4,254,000	29.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		157.00000	154,000	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,330.00000	2,344,000	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		498.00000	491,000	19.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		671.00000	681,000	19.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		1,010.00000	997,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		183.00000	187,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,854.00000	1,838,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		27.00000	28,000	17.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,835.00000	2,818,000	21.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		8.00000	8,000	21.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,829.00000	3,812,000	26.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		2.00000	2,000	26.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		23.00000	23,000	32.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		6,896.00000	6,913,000	32.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		50.00000	48,000	30.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		4,923.00000	4,938,000	30.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		111.00000	109,000	26.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		2,984.00000	2,999,000	26.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		317.00000	311,000	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,190.00000	1,201,000	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,127.00000	5,110,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,230.00000	1,242,000	21.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		307.00000	302,000	21.51	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		244.00000	239,000	22.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,567.00000	1,579,000	22.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		290.00000	284,000	21.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,313.00000	1,324,000	21.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	233,000	22.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		0.00000	1,623,000	22.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.13460	12.17640		13.59	24,269,200.00	2,000	12,402.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	41.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,824.00000	9,865,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	41.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,824.00000	7,865,000	41.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	38.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,824.00000	5,865,000	38.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,824.00000	3,865,000	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		2.00000	2,000	21.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,826.00000	1,867,000	21.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		21.00000	18,000	17.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		845.00000	883,000	17.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		287.00000	258,000	13.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		111.00000	123,000	13.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,180.00000	1,138,000	17.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		4.00000	3,000	17.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,177.00000	2,135,000	22.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		1.00000	0,000	22.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,974.00000	10,015,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,974.00000	8,015,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	39.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,974.00000	6,015,000	39.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	31.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,974.00000	4,015,000	31.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	21.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,975.00000	2,016,000	21.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		14.00000	12,000	17.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		988.00000	1,027,000	17.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		194.00000	171,000	13.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		168.00000	186,000	13.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,032.00000	990,000	16.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		6.00000	5,000	16.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,027.00000	1,985,000	22.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		1.00000	0,000	22.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,924.00000	9,965,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	41.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,924.00000	7,965,000	41.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	38.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,924.00000	5,965,000	38.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,924.00000	3,965,000	31.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		2.00000	1,000	21.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,926.00000	1,966,000	21.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		16.00000	14,000	17.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		940.00000	979,000	17.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		223.00000	198,000	13.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		147.00000	163,000	13.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,081.00000	1,039,000	16.48	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	15/03/2010	Foreign Exchange Future	11.10	Put		5.00000	4,000	16.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,077.00000	2,035,000	22.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		1.00000	0,000	22.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,026.00000	2,985,000	19.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	19.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,324.00000	9,365,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	40.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,324.00000	7,365,000	40.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,174.00000	9,215,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	40.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,174.00000	7,215,000	40.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	36.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,174.00000	5,215,000	36.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	27.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,174.00000	3,215,000	27.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		9.00000	7,000	18.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,183.00000	1,222,000	18.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		118.00000	103,000	14.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		292.00000	318,000	14.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		838.00000	797,000	15.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		12.00000	12,000	15.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,827.00000	1,785,000	21.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		1.00000	0,000	21.23	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	9.35	Call		2,826.00000	2,785,000	20.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	20.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,024.00000	9,065,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	40.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,024.00000	7,065,000	40.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	35.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,024.00000	5,065,000	35.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,024.00000	3,065,000	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		12.00000	11,000	17.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,036.00000	1,076,000	17.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		172.00000	151,000	13.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		196.00000	216,000	13.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		983.00000	941,000	16.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		7.00000	6,000	16.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,977.00000	1,935,000	22.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		1.00000	0,000	22.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,976.00000	2,935,000	19.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	19.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,074.00000	9,115,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	40.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,074.00000	7,115,000	40.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	35.72	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	17.25	Put		5,074.00000	5,115,000	35.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	27.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,074.00000	3,115,000	27.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		11.00000	9,000	18.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,085.00000	1,124,000	18.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		152.00000	133,000	14.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		226.00000	248,000	14.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		934.00000	893,000	15.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		8.00000	8,000	15.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,927.00000	1,885,000	21.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		1.00000	0,000	21.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,926.00000	2,885,000	19.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	19.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,224.00000	9,265,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	40.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,224.00000	7,265,000	40.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	36.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,224.00000	5,265,000	36.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	27.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,224.00000	3,265,000	27.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		8.00000	6,000	18.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,232.00000	1,271,000	18.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		104.00000	90,000	14.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		328.00000	355,000	14.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		791.00000	750,000	15.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		15.00000	15,000	15.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,777.00000	1,735,000	20.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		1.00000	0,000	20.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,776.00000	2,735,000	20.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	20.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,474.00000	9,515,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	41.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,474.00000	7,515,000	41.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,624.00000	9,665,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	41.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,624.00000	7,665,000	41.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,874.00000	9,915,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	41.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,874.00000	7,915,000	41.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	38.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,874.00000	5,915,000	38.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	31.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,874.00000	3,915,000	31.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		18.00000	16,000	17.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		892.00000	931,000	17.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		254.00000	227,000	13.84	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	12.05	Put		128.00000	142,000	13.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,130.00000	1,089,000	16.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		4.00000	4,000	16.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,127.00000	2,085,000	22.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		1.00000	0,000	22.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,774.00000	9,815,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	41.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,774.00000	7,815,000	41.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,724.00000	9,765,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	41.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,724.00000	7,765,000	41.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,674.00000	9,715,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	41.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,674.00000	7,715,000	41.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,574.00000	9,615,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	41.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,574.00000	7,615,000	41.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,424.00000	9,465,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	41.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,424.00000	7,465,000	41.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,374.00000	9,415,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	41.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,374.00000	7,415,000	41.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,274.00000	9,315,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	40.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,274.00000	7,315,000	40.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	36.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,274.00000	5,315,000	36.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	28.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,274.00000	3,315,000	28.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		7.00000	6,000	18.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,281.00000	1,321,000	18.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		91.00000	79,000	14.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		365.00000	394,000	14.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		744.00000	703,000	15.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		18.00000	18,000	15.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,727.00000	1,685,000	20.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		1.00000	0,000	20.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,726.00000	2,685,000	20.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	20.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,124.00000	9,165,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	40.70	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	19.30	Put		7,124.00000	7,165,000	40.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	35.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,124.00000	5,165,000	35.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	32.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,124.00000	4,165,000	32.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	27.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,124.00000	3,165,000	27.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	22.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,125.00000	2,166,000	22.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		10.00000	8,000	18.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,134.00000	1,173,000	18.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		134.00000	117,000	14.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		258.00000	282,000	14.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		886.00000	845,000	15.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		10.00000	10,000	15.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,877.00000	1,835,000	21.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		1.00000	0,000	21.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,876.00000	2,835,000	19.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	19.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		2.00000	1,000	21.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,876.00000	1,916,000	21.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	38.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,724.00000	5,765,000	38.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	34.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,724.00000	4,765,000	34.42	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	15.90	Call		0.00000	0,000	30.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,724.00000	3,765,000	30.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	25.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,724.00000	2,765,000	25.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		2.00000	2,000	20.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,726.00000	1,767,000	20.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		27.00000	23,000	16.69	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		751.00000	788,000	16.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		358.00000	326,000	14.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		82.00000	91,000	14.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,279.00000	1,237,000	17.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3.00000	2,000	17.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,277.00000	2,235,000	21.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		1.00000	0,000	21.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	37.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,474.00000	5,515,000	37.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	33.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,474.00000	4,515,000	33.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	29.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,474.00000	3,515,000	29.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		1.00000	1,000	24.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,475.00000	2,516,000	24.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		4.00000	4,000	19.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,478.00000	1,519,000	19.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		54.00000	46,000	15.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		528.00000	561,000	15.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		562.00000	524,000	14.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		36.00000	39,000	14.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,528.00000	1,486,000	19.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		2.00000	1,000	19.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,526.00000	2,485,000	21.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		0.00000	0,000	21.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	37.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,574.00000	5,615,000	37.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	33.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,574.00000	4,615,000	33.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	29.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,574.00000	3,615,000	29.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		1.00000	1,000	24.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,575.00000	2,616,000	24.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		3.00000	3,000	20.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,577.00000	1,618,000	20.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		41.00000	35,000	16.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		615.00000	650,000	16.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		477.00000	441,000	14.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		51.00000	56,000	14.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,428.00000	1,386,000	18.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		2.00000	1,000	18.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,426.00000	2,385,000	21.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		0.00000	0,000	21.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	36.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,374.00000	5,415,000	36.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	33.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,374.00000	4,415,000	33.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	28.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,374.00000	3,415,000	28.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		1.00000	1,000	23.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,375.00000	2,416,000	23.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		5.00000	4,000	19.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,379.00000	1,419,000	19.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		70.00000	60,000	15.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		444.00000	475,000	15.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		651.00000	612,000	15.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		25.00000	27,000	15.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,627.00000	1,586,000	19.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		1.00000	1,000	19.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,626.00000	2,585,000	20.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	20.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,674.00000	5,715,000	37.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	34.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,674.00000	4,715,000	34.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,674.00000	3,715,000	30.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	25.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,674.00000	2,715,000	25.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		3.00000	2,000	20.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,677.00000	1,717,000	20.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		31.00000	27,000	16.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		705.00000	742,000	16.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		396.00000	363,000	14.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		70.00000	78,000	14.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,329.00000	1,287,000	18.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3.00000	2,000	18.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,327.00000	2,285,000	21.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		1.00000	0,000	21.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	38.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,774.00000	5,815,000	38.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	34.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,774.00000	4,815,000	34.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,774.00000	3,815,000	30.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	25.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,774.00000	2,815,000	25.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		2.00000	2,000	21.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,776.00000	1,817,000	21.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		24.00000	20,000	16.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		798.00000	835,000	16.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		321.00000	291,000	14.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		95.00000	106,000	14.10	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	10.95	Call		1,229.00000	1,188,000	17.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3.00000	3,000	17.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,227.00000	2,185,000	21.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		1.00000	0,000	21.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	37.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,624.00000	5,665,000	37.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	34.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,624.00000	4,665,000	34.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	29.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,624.00000	3,665,000	29.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		1.00000	0,000	25.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,625.00000	2,665,000	25.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		3.00000	3,000	20.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,627.00000	1,668,000	20.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		36.00000	31,000	16.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		660.00000	696,000	16.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		436.00000	401,000	14.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		60.00000	66,000	14.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,378.00000	1,337,000	18.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		2.00000	2,000	18.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,376.00000	2,335,000	21.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		0.00000	0,000	21.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	37.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,524.00000	5,565,000	37.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	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	15/03/2010	Foreign Exchange Future	16.70	Put		4,524.00000	4,565,000	33.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	29.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,524.00000	3,565,000	29.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		1.00000	1,000	24.56	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,525.00000	2,566,000	24.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		4.00000	3,000	20.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,528.00000	1,568,000	20.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		47.00000	40,000	15.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		571.00000	605,000	15.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		519.00000	482,000	14.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		43.00000	47,000	14.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,478.00000	1,436,000	19.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		2.00000	1,000	19.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,476.00000	2,435,000	21.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		0.00000	0,000	21.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	37.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,424.00000	5,465,000	37.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	33.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,424.00000	4,465,000	33.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	28.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,424.00000	3,465,000	28.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		1.00000	1,000	24.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,425.00000	2,466,000	24.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		5.00000	4,000	19.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,429.00000	1,469,000	19.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		61.00000	53,000	15.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		485.00000	518,000	15.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		606.00000	568,000	15.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		30.00000	33,000	15.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,578.00000	1,536,000	19.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2.00000	1,000	19.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,576.00000	2,535,000	20.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		0.00000	0,000	20.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	36.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,324.00000	5,365,000	36.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	32.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,324.00000	4,365,000	32.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	28.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,324.00000	3,365,000	28.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	23.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,325.00000	2,366,000	23.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		80.00000	69,000	15.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		404.00000	434,000	15.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		697.00000	657,000	15.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		21.00000	22,000	15.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,677.00000	1,635,000	20.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		1.00000	0,000	20.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,676.00000	2,635,000	20.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	20.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		6.00000	5,000	19.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,330.00000	1,370,000	19.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,424.00000	8,465,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	39.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,424.00000	6,465,000	39.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,576.00000	3,535,000	24.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	24.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,324.00000	8,365,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	39.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,324.00000	6,365,000	39.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,676.00000	3,635,000	25.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	25.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,374.00000	8,415,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	39.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,374.00000	6,415,000	39.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,626.00000	3,585,000	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,624.00000	8,665,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	39.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,624.00000	6,665,000	39.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,376.00000	3,335,000	22.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	22.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,724.00000	8,765,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	40.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,724.00000	6,765,000	40.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,276.00000	3,235,000	21.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	21.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,674.00000	8,715,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,674.00000	6,715,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,326.00000	3,285,000	22.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	22.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,774.00000	8,815,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	40.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,774.00000	6,815,000	40.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,226.00000	3,185,000	21.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	21.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,924.00000	8,965,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	40.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,924.00000	6,965,000	40.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	35.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,924.00000	4,965,000	35.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	26.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,924.00000	2,965,000	26.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,076.00000	3,035,000	20.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	20.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,974.00000	9,015,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	40.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,974.00000	7,015,000	40.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	35.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,974.00000	5,015,000	35.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	26.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,974.00000	3,015,000	26.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,874.00000	8,915,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	40.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,874.00000	6,915,000	40.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	34.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,874.00000	4,915,000	34.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	26.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,874.00000	2,915,000	26.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,126.00000	3,085,000	20.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	20.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,174.00000	8,215,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	39.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,174.00000	6,215,000	39.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	32.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,174.00000	4,215,000	32.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	22.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,175.00000	2,216,000	22.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,826.00000	3,785,000	27.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	27.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,226.00000	4,185,000	29.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	29.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,176.00000	3,135,000	20.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	20.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,176.00000	4,135,000	29.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	29.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,326.00000	4,285,000	29.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	29.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,126.00000	4,085,000	29.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	29.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,474.00000	8,515,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	39.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,474.00000	6,515,000	39.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,526.00000	3,485,000	24.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	24.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,026.00000	3,985,000	29.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	29.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	41.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,024.00000	8,065,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	39.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,024.00000	6,065,000	39.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,024.00000	4,065,000	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	22.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,025.00000	2,066,000	22.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,976.00000	3,935,000	28.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	28.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,274.00000	8,315,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,274.00000	6,315,000	39.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	32.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,274.00000	4,315,000	32.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	23.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,275.00000	2,316,000	23.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,726.00000	3,685,000	26.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	26.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,524.00000	8,565,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	39.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,524.00000	6,565,000	39.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,476.00000	3,435,000	23.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	23.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,224.00000	8,265,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	39.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,224.00000	6,265,000	39.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	32.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,224.00000	4,265,000	32.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	23.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,225.00000	2,266,000	23.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,776.00000	3,735,000	26.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	26.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,574.00000	8,615,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	39.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,574.00000	6,615,000	39.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,426.00000	3,385,000	23.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.33660	12.37880		15.39	6,168,300.00	500	13,398.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,671.00000	9,713,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		1.00000	1,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,672.00000	7,714,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,971.00000	10,013,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		1.00000	1,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,972.00000	8,014,000	28.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,471.00000	9,513,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		1.00000	1,000	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,472.00000	7,514,000	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		4.00000	4,000	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,475.00000	5,517,000	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		28.00000	26,000	24.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,499.00000	3,539,000	24.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,321.00000	9,363,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		1.00000	1,000	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,322.00000	7,364,000	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		5.00000	5,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,326.00000	5,368,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		32.00000	29,000	23.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,353.00000	3,392,000	23.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,221.00000	9,263,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		1.00000	1,000	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,222.00000	7,264,000	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		153.00000	145,000	19.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,374.00000	1,408,000	19.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		354.00000	337,000	16.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		575.00000	600,000	16.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,800.00000	1,759,000	16.23	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	10.60	Put		21.00000	22,000	16.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,784.00000	2,742,000	19.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		5.00000	5,000	19.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,021.00000	9,063,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		1.00000	1,000	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,022.00000	7,064,000	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,071.00000	9,113,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		1.00000	1,000	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,072.00000	7,114,000	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		406.00000	387,000	15.70	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		477.00000	500,000	15.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,020.00000	984,000	14.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		91.00000	97,000	14.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,945.00000	1,904,000	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		16.00000	17,000	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,933.00000	2,891,000	20.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		4.00000	4,000	20.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,521.00000	9,563,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		4.00000	4,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,525.00000	5,567,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		27.00000	25,000	24.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,548.00000	3,588,000	24.28	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	22.10	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,721.00000	9,763,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		1.00000	1,000	28.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,722.00000	7,764,000	28.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		3.00000	3,000	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,724.00000	5,766,000	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,871.00000	9,913,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		1.00000	1,000	28.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,872.00000	7,914,000	28.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		493.00000	471,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		364.00000	384,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,191.00000	1,153,000	14.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		62.00000	66,000	14.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,141.00000	2,099,000	17.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		12.00000	12,000	17.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,921.00000	9,963,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		1.00000	1,000	28.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,922.00000	7,964,000	28.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,146.00000	1,108,000	14.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		67.00000	71,000	14.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,092.00000	2,050,000	17.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		13.00000	13,000	17.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	28.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,821.00000	9,863,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		1.00000	1,000	28.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,822.00000	7,864,000	28.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		99.00000	94,000	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,920.00000	1,957,000	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		210.00000	199,000	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,031.00000	1,062,000	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		519.00000	496,000	15.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		340.00000	359,000	15.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,236.00000	1,198,000	14.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		57.00000	61,000	14.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,190.00000	2,148,000	17.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		11.00000	11,000	17.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,771.00000	9,813,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		3.00000	3,000	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,774.00000	5,816,000	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		23.00000	21,000	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,794.00000	3,834,000	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,621.00000	9,663,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		1.00000	1,000	28.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,622.00000	7,664,000	28.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,571.00000	9,613,000	28.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		1.00000	1,000	28.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,572.00000	7,614,000	28.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		4.00000	4,000	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,575.00000	5,617,000	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		27.00000	24,000	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,598.00000	3,637,000	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,421.00000	9,463,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		1.00000	1,000	27.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,422.00000	7,464,000	27.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		4.00000	4,000	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,425.00000	5,467,000	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		29.00000	27,000	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,450.00000	3,490,000	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		760.00000	729,000	14.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		181.00000	192,000	14.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,609.00000	1,568,000	15.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		30.00000	31,000	15.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,586.00000	2,544,000	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		7.00000	7,000	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,371.00000	9,413,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		1.00000	1,000	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,372.00000	7,414,000	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	28.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,271.00000	9,313,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		1.00000	1,000	27.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,272.00000	7,314,000	27.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		147.00000	139,000	19.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,418.00000	1,452,000	19.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		866.00000	833,000	14.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		137.00000	146,000	14.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,752.00000	1,711,000	16.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		23.00000	24,000	16.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,171.00000	9,213,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		1.00000	1,000	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,172.00000	7,214,000	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		3.00000	3,000	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,674.00000	5,716,000	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		10.00000	9,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,681.00000	4,722,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		25.00000	22,000	24.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,696.00000	3,735,000	24.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		51.00000	48,000	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,722.00000	2,761,000	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		159.00000	150,000	19.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,330.00000	1,363,000	19.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		371.00000	353,000	16.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		542.00000	566,000	16.01	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	11.55	Call		941.00000	907,000	14.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		112.00000	120,000	14.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,848.00000	1,807,000	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		19.00000	20,000	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,834.00000	2,792,000	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		5.00000	5,000	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		96.00000	91,000	21.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,967.00000	2,004,000	21.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		2.00000	2,000	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,223.00000	6,265,000	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		16.00000	14,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,237.00000	4,277,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		34.00000	31,000	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,255.00000	3,294,000	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		574.00000	548,000	15.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		295.00000	311,000	15.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,327.00000	1,288,000	15.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		48.00000	51,000	15.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		2.00000	2,000	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,123.00000	6,165,000	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		249.00000	236,000	17.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		870.00000	899,000	17.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		632.00000	605,000	15.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		253.00000	268,000	15.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,420.00000	1,380,000	15.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		41.00000	43,000	15.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,388.00000	2,346,000	18.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		9.00000	9,000	18.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		3.00000	3,000	25.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,824.00000	5,866,000	25.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		8.00000	8,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,829.00000	4,871,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		22.00000	20,000	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,843.00000	3,883,000	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		46.00000	42,000	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,867.00000	2,905,000	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		142.00000	134,000	19.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,463.00000	1,497,000	19.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		324.00000	308,000	16.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		645.00000	671,000	16.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		830.00000	798,000	14.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		151.00000	161,000	14.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,704.00000	1,663,000	15.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		25.00000	26,000	15.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,685.00000	2,643,000	19.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		6.00000	6,000	19.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		727.00000	697,000	14.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		198.00000	210,000	14.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,561.00000	1,521,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		32.00000	34,000	15.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,536.00000	2,494,000	18.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		7.00000	7,000	18.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		5.00000	5,000	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,276.00000	5,318,000	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		15.00000	13,000	25.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,286.00000	4,326,000	25.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		219.00000	208,000	17.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		990.00000	1,021,000	17.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		546.00000	522,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		317.00000	335,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,240.00000	2,198,000	17.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		11.00000	11,000	17.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		2.00000	2,000	26.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,173.00000	6,215,000	26.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		17.00000	15,000	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,188.00000	4,228,000	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		35.00000	32,000	23.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,206.00000	3,245,000	23.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		110.00000	104,000	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,781.00000	1,817,000	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		239.00000	226,000	17.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		910.00000	939,000	17.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		602.00000	576,000	15.09	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		273.00000	289,000	15.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,374.00000	1,334,000	15.12	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	14/06/2010	Foreign Exchange Future	11.05	Put		45.00000	47,000	15.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,338.00000	2,296,000	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		9.00000	9,000	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		2.00000	2,000	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,073.00000	6,115,000	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		6.00000	6,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,077.00000	5,119,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		18.00000	17,000	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,089.00000	4,130,000	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		38.00000	35,000	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,109.00000	3,148,000	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		260.00000	247,000	17.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		831.00000	860,000	17.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		663.00000	634,000	14.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		234.00000	247,000	14.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,467.00000	1,427,000	15.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		38.00000	40,000	15.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,437.00000	2,395,000	18.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		8.00000	8,000	18.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		272.00000	258,000	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		793.00000	821,000	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		694.00000	665,000	14.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		215.00000	228,000	14.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,487.00000	2,445,000	18.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		8.00000	8,000	18.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		3.00000	3,000	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,874.00000	5,916,000	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		8.00000	7,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,879.00000	4,920,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		22.00000	20,000	24.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,893.00000	3,933,000	24.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		44.00000	41,000	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,915.00000	2,954,000	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		310.00000	294,000	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		681.00000	707,000	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		795.00000	763,000	14.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		166.00000	176,000	14.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,656.00000	1,615,000	15.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		27.00000	28,000	15.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,635.00000	2,593,000	19.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		6.00000	6,000	19.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		136.00000	129,000	19.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,507.00000	1,542,000	19.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		4.00000	3,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,625.00000	5,666,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		10.00000	9,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,631.00000	4,672,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		26.00000	23,000	24.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,647.00000	3,686,000	24.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		53.00000	50,000	22.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,674.00000	2,713,000	22.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		172.00000	163,000	18.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,243.00000	1,276,000	18.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		5.00000	4,000	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,376.00000	5,417,000	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		13.00000	12,000	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,384.00000	4,425,000	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		30.00000	28,000	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,401.00000	3,441,000	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		65.00000	61,000	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,436.00000	2,474,000	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		202.00000	191,000	18.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,073.00000	1,104,000	18.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		6.00000	5,000	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,177.00000	5,218,000	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,101.00000	1,064,000	14.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		72.00000	77,000	14.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,043.00000	2,001,000	16.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		14.00000	14,000	16.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,033.00000	2,991,000	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		4.00000	4,000	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		7.00000	6,000	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,028.00000	5,069,000	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		19.00000	17,000	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,040.00000	4,080,000	25.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		87.00000	82,000	21.65	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,108.00000	2,145,000	21.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,060.00000	1,024,000	14.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		81.00000	87,000	14.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,994.00000	1,952,000	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		15.00000	15,000	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		17.00000	16,000	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,138.00000	4,179,000	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		36.00000	34,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,157.00000	3,197,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		80.00000	75,000	21.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,201.00000	2,238,000	21.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		165.00000	156,000	18.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,286.00000	1,319,000	18.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		388.00000	369,000	15.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		509.00000	532,000	15.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		980.00000	945,000	14.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		101.00000	108,000	14.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,897.00000	1,855,000	16.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		18.00000	18,000	16.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,884.00000	2,841,000	20.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		5.00000	4,000	20.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		1.00000	1,000	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,522.00000	7,564,000	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		2.00000	2,000	25.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,023.00000	6,065,000	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		12.00000	10,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,533.00000	4,573,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		39.00000	36,000	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,060.00000	3,099,000	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		122.00000	116,000	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,643.00000	1,679,000	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		425.00000	405,000	15.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		446.00000	468,000	15.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,514.00000	1,474,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		35.00000	37,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,983.00000	2,941,000	20.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		4.00000	4,000	20.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,479.00000	4,437,000	24.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	24.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		114.00000	108,000	20.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,735.00000	1,771,000	20.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		1.00000	1,000	28.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,772.00000	7,814,000	28.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		2.00000	2,000	26.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,273.00000	6,315,000	26.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		9.00000	8,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,780.00000	4,821,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		33.00000	30,000	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,304.00000	3,343,000	23.84	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	14.15	Call		103.00000	97,000	20.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,874.00000	1,910,000	20.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		339.00000	322,000	16.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		610.00000	635,000	16.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,282.00000	1,243,000	14.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		53.00000	56,000	14.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,735.00000	2,692,000	19.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		6.00000	5,000	19.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,229.00000	4,187,000	24.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	24.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		1.00000	1,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,222.00000	8,264,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		2.00000	1,000	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,723.00000	6,764,000	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		6.00000	5,000	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,227.00000	5,268,000	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		24.00000	22,000	24.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,745.00000	3,785,000	24.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		73.00000	69,000	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,294.00000	2,332,000	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		229.00000	217,000	17.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		950.00000	980,000	17.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		903.00000	869,000	14.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		124.00000	132,000	14.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,289.00000	2,247,000	17.83	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	10.10	Put		10.00000	10,000	17.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,780.00000	3,738,000	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1.00000	1,000	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		3.00000	2,000	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,924.00000	5,965,000	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		8.00000	7,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,929.00000	4,970,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		21.00000	19,000	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,942.00000	3,982,000	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		42.00000	39,000	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,963.00000	3,002,000	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		93.00000	88,000	21.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,014.00000	2,051,000	21.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		131.00000	124,000	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,552.00000	1,587,000	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		194.00000	184,000	18.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,115.00000	1,147,000	18.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		296.00000	282,000	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		717.00000	745,000	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		469.00000	447,000	15.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		390.00000	410,000	15.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		106.00000	101,000	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,827.00000	1,864,000	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		2.00000	2,000	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,973.00000	6,015,000	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	17.35	Call		7.00000	7,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,978.00000	5,020,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		20.00000	18,000	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		3,991.00000	4,031,000	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		41.00000	38,000	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,012.00000	3,051,000	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		127.00000	120,000	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,598.00000	1,633,000	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		186.00000	176,000	18.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,157.00000	1,189,000	18.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		284.00000	269,000	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		755.00000	782,000	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		445.00000	424,000	15.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		416.00000	437,000	15.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		118.00000	112,000	20.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,689.00000	1,725,000	20.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		6.00000	6,000	25.52	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,127.00000	5,169,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		179.00000	169,000	18.63	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,200.00000	1,232,000	18.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		90.00000	85,000	21.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,061.00000	2,098,000	21.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		1.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,422.00000	8,463,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		2.00000	2,000	26.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,423.00000	6,465,000	26.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		13.00000	12,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,434.00000	4,475,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		62.00000	58,000	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,483.00000	2,521,000	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,581.00000	3,539,000	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		2.00000	2,000	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		1.00000	1,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,322.00000	8,364,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		2.00000	2,000	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,323.00000	6,365,000	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		14.00000	13,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,335.00000	4,376,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		68.00000	64,000	22.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,389.00000	2,427,000	22.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,681.00000	3,638,000	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		2.00000	1,000	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		1.00000	1,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,372.00000	8,414,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		2.00000	2,000	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,373.00000	6,415,000	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,631.00000	3,589,000	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		2.00000	2,000	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,621.00000	8,663,000	28.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		2.00000	2,000	26.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,623.00000	6,665,000	26.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,381.00000	3,339,000	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		2.00000	2,000	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,721.00000	8,763,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		9.00000	8,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,730.00000	4,771,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		49.00000	46,000	22.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,770.00000	2,809,000	22.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,282.00000	3,240,000	21.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		3.00000	3,000	21.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,671.00000	8,713,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		2.00000	2,000	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,673.00000	6,715,000	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,332.00000	3,289,000	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		3.00000	2,000	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,771.00000	8,813,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		2.00000	1,000	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,773.00000	6,814,000	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		47.00000	44,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,818.00000	2,857,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,232.00000	3,190,000	21.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		3.00000	3,000	21.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,921.00000	8,963,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		1.00000	1,000	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,922.00000	6,964,000	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,083.00000	3,040,000	20.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		4.00000	3,000	20.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,971.00000	9,013,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		1.00000	1,000	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,972.00000	7,014,000	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,871.00000	8,913,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		1.00000	1,000	27.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,872.00000	6,914,000	27.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,132.00000	3,090,000	21.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		3.00000	3,000	21.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		1.00000	1,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,172.00000	8,214,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		76.00000	72,000	21.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,247.00000	2,285,000	21.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,830.00000	3,788,000	23.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1.00000	1,000	23.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,182.00000	3,140,000	21.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		3.00000	3,000	21.37	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	8.20	Call		4,180.00000	4,137,000	24.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	0,000	24.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,329.00000	4,287,000	24.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	24.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,130.00000	4,087,000	24.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	0,000	24.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		1.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,472.00000	8,513,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		2.00000	2,000	26.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,473.00000	6,515,000	26.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		12.00000	11,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,483.00000	4,524,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		60.00000	56,000	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,531.00000	2,569,000	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,531.00000	3,489,000	22.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		2.00000	2,000	22.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		1.00000	1,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,272.00000	8,314,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		70.00000	66,000	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,341.00000	2,379,000	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,730.00000	3,688,000	23.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1.00000	1,000	23.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,030.00000	3,988,000	24.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	1,000	24.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		1.00000	1,000	28.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,022.00000	8,064,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,980.00000	3,938,000	24.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	24.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,521.00000	8,563,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		2.00000	2,000	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,523.00000	6,565,000	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		58.00000	54,000	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,579.00000	2,617,000	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,481.00000	3,439,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		2.00000	2,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,121.00000	9,163,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		1.00000	1,000	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,122.00000	7,164,000	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,571.00000	8,613,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		2.00000	2,000	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,573.00000	6,615,000	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		11.00000	10,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,582.00000	4,623,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		55.00000	52,000	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,626.00000	2,665,000	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,431.00000	3,389,000	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		2.00000	2,000	22.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,821.00000	8,863,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		2.00000	1,000	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,823.00000	6,864,000	27.09	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.53730	12.58130		16.15	313,432.50	25	1,238.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		541.00000	518,000	16.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		690.00000	711,000	16.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		519.00000	535,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		718.00000	778,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		563.00000	540,000	16.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		662.00000	683,000	16.00	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08610	0.08640		18.74	0.00	0	1,364.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		664.00000	624,000	18.74	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		24.00000	14,000	18.74	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		122.00000	89,000	24.55	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		482.00000	479,000	24.55	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,642.00000	1,611,000	29.26	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		2.00000	1,000	29.26	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08770	0.08790		24.95	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		943.00000	897,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		153.00000	127,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		448.00000	397,000	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		658.00000	627,000	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,807.00000	1,784,000	22.00	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	0.07	Put		17.00000	14,000	22.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.59770	10.57030		12.81	572,275.80	54	21,872.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		9,080.00000	9,052,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	36.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		7,080.00000	7,052,000	36.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	32.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		5,080.00000	5,052,000	32.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	26.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		3,080.00000	3,052,000	26.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		5.00000	4,000	17.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		1,085.00000	1,056,000	17.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		122.00000	125,000	13.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		202.00000	177,000	13.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		923.00000	950,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		3.00000	2,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		1,920.00000	1,948,000	17.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	17.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		2,920.00000	2,948,000	13.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	0,000	13.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,330.00000	9,302,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	36.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,330.00000	7,302,000	36.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,430.00000	9,402,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	37.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,430.00000	7,402,000	37.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,180.00000	9,152,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	36.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,180.00000	7,152,000	36.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	21.36	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		2,030.00000	2,002,000	21.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,980.00000	8,952,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	36.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,980.00000	6,952,000	36.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	32.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,980.00000	4,952,000	32.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	25.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,980.00000	2,952,000	25.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		6.00000	6,000	16.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		986.00000	958,000	16.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		163.00000	174,000	12.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		143.00000	126,000	12.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,022.00000	1,049,000	16.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2.00000	1,000	16.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,020.00000	2,048,000	17.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	17.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,020.00000	3,048,000	13.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	13.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,830.00000	8,802,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	36.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,830.00000	6,802,000	36.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	32.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,830.00000	4,802,000	32.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	25.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,830.00000	2,802,000	25.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		10.00000	10,000	16.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		840.00000	812,000	16.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		256.00000	272,000	13.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		86.00000	74,000	13.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,171.00000	1,198,000	16.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1.00000	0,000	16.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,170.00000	2,198,000	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,170.00000	3,198,000	15.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	15.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,880.00000	8,852,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	36.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,880.00000	6,852,000	36.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,880.00000	4,852,000	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	25.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,880.00000	2,852,000	25.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		9.00000	8,000	16.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		889.00000	860,000	16.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		223.00000	237,000	13.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		103.00000	89,000	13.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,121.00000	1,148,000	16.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1.00000	0,000	16.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,120.00000	2,148,000	16.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	16.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,120.00000	3,148,000	15.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	15.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,230.00000	9,202,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,230.00000	7,202,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,480.00000	9,452,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	37.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,480.00000	7,452,000	37.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,530.00000	9,502,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	37.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,530.00000	7,502,000	37.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,380.00000	9,352,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	37.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,380.00000	7,352,000	37.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,280.00000	9,252,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	36.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,280.00000	7,252,000	36.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		9,130.00000	9,102,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	36.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		7,130.00000	7,102,000	36.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		9,030.00000	9,002,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	36.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		7,030.00000	7,002,000	36.41	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		5,030.00000	5,002,000	32.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	26.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		3,030.00000	3,002,000	26.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		5.00000	5,000	17.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		1,035.00000	1,007,000	17.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		141.00000	146,000	12.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		171.00000	148,000	12.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		972.00000	999,000	15.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2.00000	1,000	15.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		1,970.00000	1,998,000	17.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	17.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		2,970.00000	2,998,000	13.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	13.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,930.00000	8,902,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	36.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,930.00000	6,902,000	36.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,780.00000	8,752,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	35.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,780.00000	6,752,000	35.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	32.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,780.00000	4,752,000	32.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	29.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,780.00000	3,752,000	29.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	24.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,780.00000	2,752,000	24.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	20.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,781.00000	1,753,000	20.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		12.00000	12,000	16.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		792.00000	764,000	16.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		292.00000	309,000	13.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		72.00000	61,000	13.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,221.00000	1,248,000	16.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1.00000	0,000	16.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,220.00000	2,248,000	16.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	16.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,220.00000	3,248,000	16.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	16.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	32.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,930.00000	4,902,000	32.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	30.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,930.00000	3,902,000	30.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	25.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,930.00000	2,902,000	25.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	20.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,930.00000	1,902,000	20.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		7.00000	7,000	16.65	0.00	0	10.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		937.00000	909,000	16.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		192.00000	204,000	13.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		122.00000	106,000	13.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,072.00000	1,099,000	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		2,070.00000	2,098,000	17.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	17.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,070.00000	3,098,000	14.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	14.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	32.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		5,130.00000	5,102,000	32.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	30.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		4,130.00000	4,102,000	30.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	26.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,130.00000	3,102,000	26.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	21.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,130.00000	2,102,000	21.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		4.00000	4,000	17.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,134.00000	1,106,000	17.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		104.00000	107,000	13.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		234.00000	209,000	13.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		874.00000	901,000	15.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		4.00000	3,000	15.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1,870.00000	1,898,000	17.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	17.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		2,870.00000	2,898,000	13.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	13.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	32.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,180.00000	5,152,000	32.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	31.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,180.00000	4,152,000	31.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	26.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,180.00000	3,152,000	26.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	22.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		2,180.00000	2,152,000	22.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		3.00000	3,000	17.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,183.00000	1,155,000	17.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		89.00000	91,000	13.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		269.00000	243,000	13.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		825.00000	852,000	15.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		5.00000	4,000	15.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,820.00000	1,848,000	17.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	17.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,820.00000	2,848,000	13.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	13.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,380.00000	5,352,000	33.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	31.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,380.00000	4,352,000	31.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	27.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,380.00000	3,352,000	27.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	22.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,380.00000	2,352,000	22.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		2.00000	2,000	18.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,382.00000	1,354,000	18.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		47.00000	47,000	14.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		427.00000	399,000	14.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		633.00000	658,000	14.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		13.00000	10,000	14.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,620.00000	1,648,000	16.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	16.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,620.00000	2,648,000	14.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	14.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,430.00000	5,402,000	33.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	31.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,430.00000	4,402,000	31.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	27.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,430.00000	3,402,000	27.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	23.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,430.00000	2,402,000	23.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		2.00000	1,000	18.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,432.00000	1,403,000	18.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		40.00000	39,000	14.52	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		470.00000	441,000	14.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		587.00000	611,000	14.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		17.00000	13,000	14.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,570.00000	1,598,000	16.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	16.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,570.00000	2,598,000	14.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	14.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,280.00000	5,252,000	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	31.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,280.00000	4,252,000	31.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	27.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,280.00000	3,252,000	27.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	22.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,280.00000	2,252,000	22.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		2.00000	2,000	18.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,282.00000	1,254,000	18.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		65.00000	66,000	13.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		345.00000	318,000	13.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		728.00000	754,000	15.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		8.00000	6,000	15.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,720.00000	1,748,000	17.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	17.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,720.00000	2,748,000	14.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	14.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,230.00000	5,202,000	33.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	31.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,230.00000	4,202,000	31.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	26.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,230.00000	3,202,000	26.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	22.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,230.00000	2,202,000	22.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		3.00000	3,000	17.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,233.00000	1,205,000	17.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		76.00000	78,000	13.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		306.00000	280,000	13.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		777.00000	803,000	15.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		7.00000	5,000	15.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,770.00000	1,798,000	17.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	17.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,770.00000	2,798,000	14.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	14.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,330.00000	5,302,000	33.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	31.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,330.00000	4,302,000	31.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	27.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,330.00000	3,302,000	27.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	22.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,330.00000	2,302,000	22.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		2.00000	2,000	18.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,332.00000	1,304,000	18.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		55.00000	56,000	14.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		385.00000	358,000	14.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		681.00000	706,000	15.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		11.00000	8,000	15.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,670.00000	1,698,000	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,670.00000	2,698,000	14.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	14.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,580.00000	5,552,000	33.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	31.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,580.00000	4,552,000	31.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	28.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,580.00000	3,552,000	28.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	23.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,580.00000	2,552,000	23.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	19.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,581.00000	1,553,000	19.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		24.00000	24,000	15.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		604.00000	576,000	15.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		453.00000	474,000	14.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		33.00000	26,000	14.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,420.00000	1,448,000	16.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	16.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,420.00000	2,448,000	15.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	15.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,480.00000	5,452,000	33.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	31.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,480.00000	4,452,000	31.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,480.00000	3,452,000	28.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	23.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,480.00000	2,452,000	23.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	19.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,481.00000	1,453,000	19.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		34.00000	33,000	14.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		514.00000	485,000	14.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		541.00000	565,000	14.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		21.00000	17,000	14.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,520.00000	1,548,000	16.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	16.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,520.00000	2,548,000	15.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	15.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,530.00000	5,502,000	33.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	31.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,530.00000	4,502,000	31.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	28.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,530.00000	3,502,000	28.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	23.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,530.00000	2,502,000	23.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		28.00000	28,000	14.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		558.00000	530,000	14.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		496.00000	519,000	14.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		26.00000	21,000	14.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,470.00000	1,498,000	16.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	16.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,470.00000	2,498,000	15.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	15.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	33.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,630.00000	5,602,000	33.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	31.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,630.00000	4,602,000	31.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,630.00000	3,602,000	28.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	24.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,630.00000	2,602,000	24.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	19.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,631.00000	1,603,000	19.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		20.00000	20,000	15.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		650.00000	622,000	15.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		410.00000	431,000	14.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		40.00000	33,000	14.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,370.00000	1,398,000	16.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	16.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,370.00000	2,398,000	15.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	15.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	33.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,680.00000	5,652,000	33.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	31.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,680.00000	4,652,000	31.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	29.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,680.00000	3,652,000	29.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	24.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,680.00000	2,652,000	24.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	19.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,681.00000	1,653,000	19.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		17.00000	17,000	15.58	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		697.00000	669,000	15.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		369.00000	389,000	13.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		49.00000	41,000	13.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,321.00000	1,348,000	16.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1.00000	0,000	16.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,320.00000	2,348,000	15.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	15.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	19.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,531.00000	1,503,000	19.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,580.00000	8,552,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	35.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,580.00000	6,552,000	35.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,420.00000	3,448,000	19.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	19.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,730.00000	8,702,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	35.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,730.00000	6,702,000	35.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	32.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,730.00000	4,702,000	32.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	24.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,730.00000	2,702,000	24.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		15.00000	14,000	15.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		745.00000	716,000	15.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		330.00000	348,000	13.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		60.00000	50,000	13.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,271.00000	1,298,000	16.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1.00000	0,000	16.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,270.00000	2,298,000	16.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	16.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,270.00000	3,298,000	17.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	17.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,680.00000	8,652,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	35.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,680.00000	6,652,000	35.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,320.00000	3,348,000	17.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	17.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,530.00000	8,502,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	35.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,530.00000	6,502,000	35.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,470.00000	3,498,000	19.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	19.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,630.00000	8,602,000	38.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	35.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,630.00000	6,602,000	35.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,370.00000	3,398,000	18.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	18.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.77940	10.75130		14.78	323,382.00	30	12,928.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		89.00000	92,000	19.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,438.00000	1,413,000	19.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		108.00000	111,000	18.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,257.00000	1,232,000	18.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		98.00000	101,000	18.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,347.00000	1,322,000	18.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,549.00000	8,521,000	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		1.00000	1,000	26.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,550.00000	6,522,000	26.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		2.00000	2,000	23.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,551.00000	4,523,000	23.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		25.00000	25,000	21.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,574.00000	2,546,000	21.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		198.00000	205,000	16.55	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		747.00000	726,000	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	14/06/2010	Foreign Exchange Future	10.30	Call		611.00000	631,000	14.19	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		160.00000	152,000	14.19	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,468.00000	1,495,000	15.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		17.00000	16,000	15.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,454.00000	2,482,000	19.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		3.00000	3,000	19.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,452.00000	3,480,000	22.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		1.00000	1,000	22.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,849.00000	8,821,000	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	27.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,849.00000	6,821,000	27.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		2.00000	2,000	23.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,851.00000	4,823,000	23.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		17.00000	17,000	21.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,866.00000	2,838,000	21.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		145.00000	149,000	17.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		994.00000	970,000	17.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		435.00000	450,000	14.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		284.00000	271,000	14.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,179.00000	1,206,000	14.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		28.00000	27,000	14.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,156.00000	2,184,000	18.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		5.00000	5,000	18.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,152.00000	3,180,000	21.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		1.00000	1,000	21.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,949.00000	8,921,000	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	27.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,949.00000	6,921,000	27.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	23.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,950.00000	4,922,000	23.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		14.00000	15,000	21.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,963.00000	2,936,000	21.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		131.00000	135,000	17.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,080.00000	1,056,000	17.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		385.00000	399,000	14.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		334.00000	320,000	14.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,085.00000	1,111,000	13.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		34.00000	32,000	13.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,057.00000	2,085,000	17.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		6.00000	6,000	17.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,052.00000	3,081,000	21.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		1.00000	2,000	21.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,599.00000	8,571,000	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	26.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,599.00000	6,571,000	26.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		2.00000	2,000	23.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,601.00000	4,573,000	23.23	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	13.35	Call		23.00000	24,000	21.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,622.00000	2,595,000	21.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		188.00000	194,000	16.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		787.00000	765,000	16.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		579.00000	598,000	14.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		178.00000	169,000	14.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,419.00000	1,447,000	15.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		18.00000	18,000	15.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,405.00000	2,433,000	19.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		4.00000	4,000	19.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,402.00000	3,430,000	22.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		1.00000	1,000	22.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,649.00000	8,621,000	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	26.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,649.00000	6,621,000	26.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		2.00000	2,000	23.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,651.00000	4,623,000	23.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		22.00000	22,000	21.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,671.00000	2,643,000	21.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		178.00000	184,000	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		827.00000	805,000	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		547.00000	566,000	14.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		196.00000	187,000	14.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,371.00000	1,398,000	14.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		20.00000	19,000	14.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,355.00000	2,383,000	18.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		4.00000	4,000	18.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,352.00000	3,380,000	22.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		1.00000	1,000	22.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,799.00000	8,771,000	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	27.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,799.00000	6,771,000	27.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		2.00000	2,000	23.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,801.00000	4,773,000	23.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		18.00000	18,000	21.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,817.00000	2,789,000	21.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		152.00000	157,000	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		951.00000	928,000	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		461.00000	478,000	14.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		260.00000	249,000	14.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,227.00000	1,254,000	14.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		26.00000	25,000	14.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,206.00000	2,234,000	18.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		5.00000	5,000	18.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,202.00000	3,230,000	22.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		1.00000	1,000	22.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,699.00000	8,671,000	29.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	26.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,699.00000	6,671,000	26.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		2.00000	2,000	23.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,701.00000	4,673,000	23.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		20.00000	21,000	21.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,719.00000	2,692,000	21.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		169.00000	175,000	17.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		868.00000	846,000	17.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		517.00000	536,000	14.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		216.00000	207,000	14.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,323.00000	1,350,000	14.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		22.00000	21,000	14.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,305.00000	2,333,000	18.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		4.00000	4,000	18.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,302.00000	3,330,000	22.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		1.00000	1,000	22.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,749.00000	8,721,000	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	27.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,749.00000	6,721,000	27.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		2.00000	2,000	23.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,751.00000	4,723,000	23.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		19.00000	19,000	21.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,768.00000	2,740,000	21.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		160.00000	166,000	17.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		909.00000	887,000	17.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		489.00000	506,000	14.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		238.00000	227,000	14.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,275.00000	1,302,000	14.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		24.00000	23,000	14.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,256.00000	2,284,000	18.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		5.00000	5,000	18.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,252.00000	3,280,000	22.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		1.00000	1,000	22.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,099.00000	9,071,000	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	27.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,099.00000	7,071,000	27.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	24.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,100.00000	5,072,000	24.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		12.00000	12,000	21.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,111.00000	3,083,000	21.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		113.00000	116,000	18.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,212.00000	1,187,000	18.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		324.00000	336,000	15.10	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		423.00000	407,000	15.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		951.00000	977,000	13.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		50.00000	48,000	13.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,909.00000	1,937,000	17.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		8.00000	8,000	17.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,903.00000	2,931,000	21.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		2.00000	2,000	21.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,049.00000	9,021,000	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	27.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,049.00000	7,021,000	27.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	24.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,050.00000	5,022,000	24.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		12.00000	13,000	21.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,061.00000	3,034,000	21.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		119.00000	122,000	18.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,168.00000	1,143,000	18.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		343.00000	355,000	14.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		392.00000	376,000	14.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		994.00000	1,020,000	13.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		43.00000	41,000	13.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,958.00000	1,986,000	17.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		7.00000	7,000	17.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,953.00000	2,981,000	21.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		2.00000	2,000	21.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,149.00000	9,121,000	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,149.00000	7,121,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	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	15.90	Put		5,150.00000	5,122,000	24.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		11.00000	11,000	21.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,160.00000	3,132,000	21.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		307.00000	318,000	15.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		456.00000	439,000	15.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		910.00000	935,000	13.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		59.00000	56,000	13.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,859.00000	1,887,000	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		8.00000	8,000	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,853.00000	2,881,000	20.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		2.00000	2,000	20.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,199.00000	9,171,000	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	27.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,199.00000	7,171,000	27.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	24.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,200.00000	5,172,000	24.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		10.00000	10,000	21.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,209.00000	3,181,000	21.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		103.00000	105,000	18.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,302.00000	1,276,000	18.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		290.00000	301,000	15.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		489.00000	472,000	15.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		869.00000	894,000	13.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		68.00000	65,000	13.73	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	8.95	Call		1,810.00000	1,838,000	16.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		9.00000	9,000	16.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,803.00000	2,831,000	20.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		2.00000	2,000	20.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,999.00000	8,971,000	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	27.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,999.00000	6,971,000	27.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	23.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,000.00000	4,972,000	23.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		13.00000	14,000	21.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,012.00000	2,985,000	21.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		125.00000	128,000	18.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,124.00000	1,099,000	18.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		363.00000	376,000	14.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		362.00000	347,000	14.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,038.00000	1,064,000	13.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		37.00000	35,000	13.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,008.00000	2,036,000	17.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		7.00000	7,000	17.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,003.00000	3,031,000	21.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		2.00000	2,000	21.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,249.00000	9,221,000	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	27.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,249.00000	7,221,000	27.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	24.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,250.00000	5,222,000	24.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		9.00000	10,000	21.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,258.00000	3,231,000	21.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		275.00000	285,000	15.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		524.00000	506,000	15.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		829.00000	853,000	13.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		78.00000	74,000	13.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,761.00000	1,789,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		10.00000	10,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,753.00000	2,781,000	20.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		2.00000	2,000	20.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,399.00000	9,371,000	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	28.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,399.00000	7,371,000	28.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	24.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,400.00000	5,372,000	24.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		8.00000	8,000	21.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,407.00000	3,379,000	21.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		85.00000	87,000	19.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,484.00000	1,458,000	19.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		233.00000	241,000	16.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		632.00000	612,000	16.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		715.00000	737,000	14.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		114.00000	108,000	14.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,614.00000	1,642,000	15.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		13.00000	13,000	15.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,604.00000	2,632,000	19.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		3.00000	3,000	19.95	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.95700	10.92880		15.64	0.00	0	500.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		298.00000	309,000	17.52	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,034.00000	1,017,000	17.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.13290	11.10420		16.10	0.00	0	158.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		13.00000	14,000	28.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,109.00000	9,081,000	28.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		33.00000	34,000	27.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,129.00000	7,101,000	27.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		69.00000	69,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,165.00000	5,136,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		142.00000	145,000	22.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,238.00000	3,212,000	22.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		347.00000	357,000	18.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,443.00000	1,424,000	18.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		603.00000	621,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		699.00000	688,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,120.00000	1,147,000	14.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		216.00000	214,000	14.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,949.00000	1,980,000	14.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		45.00000	47,000	14.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,920.00000	2,949,000	17.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		16.00000	16,000	17.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		375.00000	386,000	18.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,321.00000	1,303,000	18.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		13.00000	13,000	28.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,159.00000	9,130,000	28.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		33.00000	33,000	27.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,179.00000	7,150,000	27.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		68.00000	68,000	25.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,214.00000	5,185,000	25.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		140.00000	142,000	22.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,286.00000	3,259,000	22.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		339.00000	348,000	18.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,485.00000	1,465,000	18.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		586.00000	603,000	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		732.00000	720,000	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,087.00000	1,114,000	14.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		233.00000	231,000	14.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,903.00000	1,934,000	14.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		49.00000	51,000	14.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,871.00000	2,900,000	17.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		17.00000	17,000	17.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		9.00000	9,000	28.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,855.00000	9,826,000	28.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		25.00000	26,000	28.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,871.00000	7,843,000	28.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		54.00000	54,000	26.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,900.00000	5,871,000	26.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		109.00000	110,000	23.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,955.00000	3,927,000	23.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		244.00000	249,000	20.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,090.00000	2,066,000	20.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		396.00000	407,000	17.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,242.00000	1,224,000	17.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		704.00000	725,000	15.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		550.00000	542,000	15.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,304.00000	1,335,000	14.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		150.00000	152,000	14.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,186.00000	2,218,000	15.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		32.00000	35,000	15.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		9.00000	9,000	28.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,755.00000	9,726,000	28.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		26.00000	26,000	28.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,772.00000	7,743,000	28.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		56.00000	56,000	26.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,802.00000	5,773,000	26.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		113.00000	114,000	23.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,859.00000	3,831,000	23.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		255.00000	261,000	19.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,001.00000	1,978,000	19.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		417.00000	430,000	17.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,163.00000	1,147,000	17.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		750.00000	772,000	15.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		496.00000	489,000	15.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,384.00000	1,415,000	14.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		130.00000	132,000	14.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,283.00000	2,314,000	15.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		29.00000	31,000	15.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		15.00000	15,000	28.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,911.00000	8,882,000	28.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		36.00000	36,000	27.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,932.00000	6,903,000	27.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		74.00000	74,000	25.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,970.00000	4,941,000	25.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		154.00000	157,000	22.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,050.00000	3,024,000	22.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		385.00000	396,000	17.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,281.00000	1,263,000	17.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		682.00000	703,000	15.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		578.00000	570,000	15.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,265.00000	1,296,000	14.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		161.00000	163,000	14.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,138.00000	2,170,000	15.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		34.00000	37,000	15.22	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	13/12/2010	Foreign Exchange Future	8.00	Call		3,117.00000	3,146,000	18.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		13.00000	13,000	18.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		14.00000	14,000	28.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,010.00000	8,981,000	28.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		35.00000	35,000	27.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,031.00000	7,002,000	27.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		71.00000	72,000	25.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,067.00000	5,039,000	25.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		148.00000	150,000	22.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,144.00000	3,117,000	22.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		366.00000	376,000	18.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,362.00000	1,343,000	18.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		640.00000	660,000	16.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		636.00000	627,000	16.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,188.00000	1,219,000	14.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		184.00000	186,000	14.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,041.00000	2,074,000	14.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		37.00000	41,000	14.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,019.00000	3,048,000	17.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		15.00000	15,000	17.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		12.00000	12,000	28.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,308.00000	9,279,000	28.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		31.00000	31,000	27.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,327.00000	7,298,000	27.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		64.00000	65,000	25.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,360.00000	5,332,000	25.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		132.00000	134,000	22.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,428.00000	3,401,000	22.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		314.00000	323,000	18.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,610.00000	1,590,000	18.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		537.00000	553,000	16.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		833.00000	820,000	16.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		992.00000	1,018,000	14.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		288.00000	285,000	14.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,768.00000	1,799,000	14.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		64.00000	66,000	14.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,723.00000	2,753,000	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		19.00000	20,000	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		11.00000	11,000	28.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,457.00000	9,428,000	28.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		29.00000	30,000	27.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,475.00000	7,447,000	27.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		61.00000	62,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,507.00000	5,479,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		125.00000	126,000	23.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,571.00000	3,543,000	23.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		292.00000	300,000	19.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,738.00000	1,717,000	19.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		493.00000	508,000	16.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		939.00000	925,000	16.99	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	10.55	Call		905.00000	930,000	15.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		351.00000	347,000	15.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,636.00000	1,667,000	14.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		82.00000	84,000	14.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,576.00000	2,606,000	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		22.00000	23,000	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		16.00000	16,000	28.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,762.00000	8,733,000	28.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		38.00000	39,000	27.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,784.00000	6,756,000	27.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		78.00000	79,000	25.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,824.00000	4,796,000	25.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		164.00000	167,000	21.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,910.00000	2,884,000	21.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,266.00000	3,295,000	18.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		12.00000	12,000	18.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		16.00000	16,000	28.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,812.00000	8,783,000	28.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		37.00000	38,000	27.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,833.00000	6,805,000	27.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		76.00000	77,000	25.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,872.00000	4,844,000	25.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		161.00000	163,000	21.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,957.00000	2,930,000	21.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		406.00000	418,000	17.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,202.00000	1,185,000	17.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		726.00000	749,000	15.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		522.00000	516,000	15.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,344.00000	1,375,000	14.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		140.00000	142,000	14.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,235.00000	2,266,000	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		31.00000	33,000	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,216.00000	3,245,000	18.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		12.00000	12,000	18.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		15.00000	15,000	28.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,861.00000	8,832,000	28.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		37.00000	37,000	27.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,883.00000	6,854,000	27.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		75.00000	76,000	25.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,921.00000	4,893,000	25.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		157.00000	160,000	22.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,003.00000	2,977,000	22.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,167.00000	3,196,000	18.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		13.00000	13,000	18.45	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			332.06400	331.13700			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			307.47600	306.59100			0.00	0	1,262.00
ALBI	On	05/08/2010	Index Future			307.64400	306.76100			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.95760	6.89640		14.15	0.00	0	14,062.00

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	14.80	Call		0.00000	0,000	51.75	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.80	Put		7,904.00000	7,842,000	51.75	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	46.93	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.80	Put		5,904.00000	5,842,000	46.93	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	41.13	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.80	Put		3,904.00000	3,842,000	41.13	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.80	Call		0.00000	0,000	27.73	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.80	Put		1,904.00000	1,842,000	27.73	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.80	Call		1,097.00000	1,158,000	21.55	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.80	Put		1.00000	0,000	21.55	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.80	Call		2,096.00000	2,158,000	21.45	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	21.45	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.80	Call		3,096.00000	3,158,000	20.62	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	20.62	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.80	Call		4,096.00000	4,158,000	20.62	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	20.62	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	51.99	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.90	Put		8,004.00000	7,942,000	51.99	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	47.19	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.90	Put		6,004.00000	5,942,000	47.19	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	41.79	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.90	Put		4,004.00000	3,942,000	41.79	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.90	Call		0.00000	0,000	28.47	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.90	Put		2,004.00000	1,942,000	28.47	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.90	Call		997.00000	1,058,000	21.55	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	5.90	Put		1.00000	0,000	21.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,996.00000	2,058,000	21.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	21.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,996.00000	3,058,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,996.00000	4,058,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	52.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,054.00000	7,992,000	52.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	47.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,054.00000	5,992,000	47.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	42.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,054.00000	3,992,000	42.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	28.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,054.00000	1,992,000	28.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		947.00000	1,008,000	21.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		1.00000	0,000	21.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,946.00000	2,008,000	21.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	21.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,946.00000	3,008,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,946.00000	4,008,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	51.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,954.00000	7,892,000	51.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	47.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,954.00000	5,892,000	47.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	41.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,954.00000	3,892,000	41.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	28.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,954.00000	1,892,000	28.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,047.00000	1,108,000	21.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		1.00000	0,000	21.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,046.00000	2,108,000	21.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	21.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,046.00000	3,108,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,046.00000	4,108,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	51.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,854.00000	7,792,000	51.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	46.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,854.00000	5,792,000	46.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	40.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,854.00000	3,792,000	40.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	27.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,854.00000	1,792,000	27.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,147.00000	1,208,000	21.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		1.00000	0,000	21.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,146.00000	2,208,000	21.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	21.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,146.00000	3,208,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,146.00000	4,208,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	50.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,554.00000	7,492,000	50.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	46.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,554.00000	5,492,000	46.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	38.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,554.00000	3,492,000	38.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		1.00000	0,000	25.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,555.00000	1,492,000	25.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,446.00000	1,508,000	21.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	21.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,446.00000	2,508,000	21.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	21.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,446.00000	3,508,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,446.00000	4,508,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	51.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,754.00000	7,692,000	51.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	46.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,754.00000	5,692,000	46.54	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	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	40.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,754.00000	3,692,000	40.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	26.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,754.00000	1,692,000	26.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,247.00000	1,308,000	21.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		1.00000	0,000	21.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,246.00000	2,308,000	21.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	21.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,246.00000	3,308,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,246.00000	4,308,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	51.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,804.00000	7,742,000	51.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	46.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,804.00000	5,742,000	46.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	40.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,804.00000	3,742,000	40.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	27.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,804.00000	1,742,000	27.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,197.00000	1,258,000	21.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		1.00000	0,000	21.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,196.00000	2,258,000	21.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	21.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,196.00000	3,258,000	20.62	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	3.70	Put		0.00000	0,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,196.00000	4,258,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	51.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,704.00000	7,642,000	51.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	46.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,704.00000	5,642,000	46.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	39.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,704.00000	3,642,000	39.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	26.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,704.00000	1,642,000	26.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,297.00000	1,358,000	21.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		1.00000	0,000	21.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,296.00000	2,358,000	21.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	21.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,296.00000	3,358,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,296.00000	4,358,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	51.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,654.00000	7,592,000	51.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	46.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,654.00000	5,592,000	46.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	39.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,654.00000	3,592,000	39.46	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	8.55	Call		0.00000	0,000	25.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,654.00000	1,592,000	25.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,346.00000	1,408,000	21.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	21.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,346.00000	2,408,000	21.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	21.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,346.00000	3,408,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,346.00000	4,408,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	51.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,604.00000	7,542,000	51.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	46.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,604.00000	5,542,000	46.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	39.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,604.00000	3,542,000	39.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	25.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,604.00000	1,542,000	25.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,396.00000	1,458,000	21.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	21.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,396.00000	2,458,000	21.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	21.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,396.00000	3,458,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,396.00000	4,458,000	20.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	50.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,504.00000	7,442,000	50.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	45.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,504.00000	5,442,000	45.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	38.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,504.00000	3,442,000	38.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		1.00000	0,000	24.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,505.00000	1,442,000	24.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,496.00000	1,558,000	21.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	21.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,496.00000	2,558,000	21.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	21.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,496.00000	3,558,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,496.00000	4,558,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		799.00000	859,000	20.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		3.00000	1,000	20.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		898.00000	958,000	21.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		2.00000	0,000	21.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		848.00000	908,000	20.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		2.00000	0,000	20.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		105.00000	111,000	14.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		159.00000	103,000	14.15	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 15/03/2010 Foreign Exchange Future	6.85	Call		153.00000	173,000	14.89	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.85	Put		107.00000	65,000	14.89	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.75	Call		218.00000	248,000	15.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.75	Put		72.00000	40,000	15.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.55	Call		376.00000	422,000	17.11	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.55	Put		30.00000	14,000	17.11	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.45	Call		464.00000	516,000	17.85	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.45	Put		18.00000	8,000	17.85	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.35	Call		557.00000	612,000	18.59	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.35	Put		11.00000	4,000	18.59	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.25	Call		653.00000	710,000	19.32	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.25	Put		7.00000	2,000	19.32	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.15	Call		750.00000	809,000	20.06	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.15	Put		4.00000	1,000	20.06	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.20	Call		701.00000	760,000	19.69	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.20	Put		5.00000	2,000	19.69	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.10	Call		60.00000	59,000	15.25	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.10	Put		264.00000	201,000	15.25	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.00	Call		87.00000	90,000	14.52	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.00	Put		191.00000	132,000	14.52	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.90	Call		125.00000	140,000	14.52	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.90	Put		129.00000	82,000	14.52	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.80	Call		184.00000	210,000	15.26	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.80	Put		88.00000	52,000	15.26	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.70	Call		254.00000	289,000	16.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.70	Put		58.00000	31,000	16.00	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.60	Call		333.00000	376,000	16.74	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.60	Put		37.00000	18,000	16.74	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.50	Call		419.00000	469,000	17.48	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.50	Put		23.00000	11,000	17.48	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.40	Call		510.00000	564,000	18.22	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.40	Put		14.00000	6,000	18.22	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.30	Call		605.00000	661,000	18.95	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.30	Put		9.00000	3,000	18.95	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.65	Call		293.00000	332,000	16.37	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.65	Put		47.00000	24,000	16.37	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	52.11	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	15.10	Put		8,204.00000	8,142,000	52.11	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	47.68	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	13.10	Put		6,204.00000	6,142,000	47.68	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	42.51	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	11.10	Put		4,204.00000	4,142,000	42.51	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	9.10	Call		0.00000	0,000	29.83	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	9.10	Put		2,204.00000	2,142,000	29.83	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.10	Call		1,796.00000	1,858,000	21.59	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	21.59	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.10	Call		2,796.00000	2,858,000	20.76	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	20.76	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.10	Call		3,796.00000	3,858,000	20.62	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	20.62	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	15.05	Call		0.00000	0,000	52.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,154.00000	8,092,000	52.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	47.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,154.00000	6,092,000	47.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	42.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,154.00000	4,092,000	42.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	29.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,154.00000	2,092,000	29.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		73.00000	73,000	14.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		227.00000	165,000	14.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,846.00000	1,908,000	21.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	21.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,846.00000	2,908,000	20.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	20.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,846.00000	3,908,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	52.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,104.00000	8,042,000	52.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	47.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,104.00000	6,042,000	47.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	42.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,104.00000	4,042,000	42.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	29.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,104.00000	2,042,000	29.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,896.00000	1,958,000	21.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	21.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,896.00000	2,958,000	20.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	20.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,896.00000	3,958,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	52.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,254.00000	8,192,000	52.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	47.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,254.00000	6,192,000	47.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	42.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,254.00000	4,192,000	42.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	30.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,254.00000	2,192,000	30.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		50.00000	47,000	15.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		304.00000	239,000	15.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,746.00000	1,808,000	21.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	21.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,746.00000	2,808,000	20.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	20.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,746.00000	3,808,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	52.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,354.00000	8,292,000	52.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	48.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,354.00000	6,292,000	48.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	42.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,354.00000	4,292,000	42.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	30.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,354.00000	2,292,000	30.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		34.00000	30,000	16.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		388.00000	322,000	16.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,646.00000	1,708,000	21.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	21.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,646.00000	2,708,000	20.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	20.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,646.00000	3,708,000	20.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	20.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			7.00550	6.94330		15.24	1,401,100.00	200	287.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	37.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,657.00000	7,595,000	37.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	31.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,657.00000	5,595,000	31.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		2.00000	1,000	26.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,659.00000	3,596,000	26.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		29.00000	24,000	22.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,686.00000	1,619,000	22.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		463.00000	494,000	15.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		120.00000	89,000	15.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,349.00000	1,409,000	18.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		6.00000	4,000	18.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,344.00000	2,406,000	24.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	1,000	24.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,343.00000	3,406,000	23.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	1,000	23.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,343.00000	4,406,000	19.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	1,000	19.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,607.00000	7,545,000	37.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	31.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,607.00000	5,545,000	31.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		2.00000	1,000	26.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,609.00000	3,546,000	26.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		30.00000	25,000	22.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,637.00000	1,570,000	22.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		498.00000	531,000	15.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		105.00000	76,000	15.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,398.00000	1,459,000	18.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		5.00000	4,000	18.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,394.00000	2,456,000	24.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	1,000	24.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,393.00000	3,456,000	23.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	1,000	23.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,393.00000	4,456,000	19.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	1,000	19.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	36.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,557.00000	7,495,000	36.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	31.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,557.00000	5,495,000	31.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		2.00000	1,000	26.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,559.00000	3,496,000	26.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		32.00000	27,000	22.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,589.00000	1,522,000	22.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		534.00000	571,000	15.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		91.00000	66,000	15.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,448.00000	1,509,000	19.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		5.00000	4,000	19.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,444.00000	2,506,000	24.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	24.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,443.00000	3,506,000	23.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	1,000	23.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,443.00000	4,506,000	19.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	1,000	19.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		398.00000	422,000	15.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		155.00000	117,000	15.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	37.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,907.00000	7,845,000	37.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	32.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,907.00000	5,845,000	32.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		1.00000	1,000	27.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,908.00000	3,846,000	27.09	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		22.00000	19,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		1,929.00000	1,864,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		312.00000	326,000	15.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		219.00000	171,000	15.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		1,103.00000	1,162,000	16.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		10.00000	7,000	16.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		2,094.00000	2,156,000	23.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		1.00000	1,000	23.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		3,093.00000	3,156,000	25.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	1,000	25.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		4,093.00000	4,156,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	1,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	37.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,807.00000	7,745,000	37.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	31.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,807.00000	5,745,000	31.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		1.00000	1,000	26.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,808.00000	3,746,000	26.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		25.00000	21,000	23.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,832.00000	1,766,000	23.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		368.00000	389,000	15.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		175.00000	134,000	15.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,201.00000	1,261,000	17.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		8.00000	6,000	17.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,194.00000	2,256,000	23.54	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		1.00000	1,000	23.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,193.00000	3,256,000	24.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	1,000	24.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,193.00000	4,256,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	1,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	38.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		7,957.00000	7,895,000	38.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	32.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		5,957.00000	5,895,000	32.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		1.00000	1,000	27.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		3,958.00000	3,896,000	27.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		21.00000	18,000	24.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		1,978.00000	1,913,000	24.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		287.00000	297,000	15.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		244.00000	192,000	15.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		1,054.00000	1,113,000	16.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		11.00000	8,000	16.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		2,045.00000	2,106,000	22.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		2.00000	1,000	22.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		3,043.00000	3,106,000	25.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	1,000	25.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		4,043.00000	4,106,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	1,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	37.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,857.00000	7,795,000	37.83	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	32.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,857.00000	5,795,000	32.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		1.00000	1,000	27.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,858.00000	3,796,000	27.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		23.00000	20,000	23.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,880.00000	1,815,000	23.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		340.00000	357,000	15.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		197.00000	152,000	15.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,152.00000	1,212,000	17.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		9.00000	7,000	17.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		2,144.00000	2,206,000	23.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		1.00000	1,000	23.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		3,143.00000	3,206,000	25.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	1,000	25.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		4,143.00000	4,206,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	1,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	37.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,707.00000	7,645,000	37.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	31.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,707.00000	5,645,000	31.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		2.00000	1,000	26.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,709.00000	3,646,000	26.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		27.00000	23,000	22.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,734.00000	1,668,000	22.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		430.00000	457,000	15.40	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 14/06/2010 Foreign Exchange Future	6.65	Put		137.00000	102,000	15.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,299.00000	1,360,000	18.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		6.00000	5,000	18.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,294.00000	2,356,000	23.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		1.00000	1,000	23.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,293.00000	3,356,000	24.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	1,000	24.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,293.00000	4,356,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	1,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	38.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,207.00000	8,145,000	38.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	33.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,207.00000	6,145,000	33.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		1.00000	1,000	27.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,208.00000	4,146,000	27.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		15.00000	13,000	24.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,222.00000	2,158,000	24.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		193.00000	190,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		400.00000	335,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		821.00000	874,000	15.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		28.00000	19,000	15.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,795.00000	1,857,000	21.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		2.00000	2,000	21.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,793.00000	2,856,000	25.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	1,000	25.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,793.00000	3,856,000	20.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		0.00000	1,000	20.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	38.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Put		8,157.00000	8,095,000	38.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	32.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,157.00000	6,095,000	32.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		1.00000	1,000	27.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,158.00000	4,096,000	27.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Call		16.00000	14,000	24.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Put		2,173.00000	2,109,000	24.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Call		208.00000	207,000	15.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Put		365.00000	302,000	15.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Call		866.00000	921,000	15.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Put		23.00000	16,000	15.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Call		1,845.00000	1,907,000	21.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	21.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Call		2,843.00000	2,906,000	25.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	25.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Call		3,843.00000	3,906,000	20.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Put		0.00000	1,000	20.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	38.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Put		8,057.00000	7,995,000	38.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	32.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Put		6,057.00000	5,995,000	32.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Call		1.00000	1,000	27.29	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	11.00	Put		4,058.00000	3,996,000	27.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		19.00000	16,000	24.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,076.00000	2,011,000	24.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		243.00000	245,000	15.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		300.00000	240,000	15.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		958.00000	1,015,000	15.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		15.00000	10,000	15.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,945.00000	2,007,000	22.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		2.00000	2,000	22.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,943.00000	3,006,000	26.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	1,000	26.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,943.00000	4,006,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	1,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	38.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,007.00000	7,945,000	38.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	32.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,007.00000	5,945,000	32.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		1.00000	1,000	27.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,008.00000	3,946,000	27.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		20.00000	17,000	24.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,027.00000	1,962,000	24.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		263.00000	270,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		270.00000	215,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		1,005.00000	1,064,000	16.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		12.00000	9,000	16.05	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	4.95	Call		1,995.00000	2,056,000	22.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		2.00000	1,000	22.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,993.00000	3,056,000	25.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	1,000	25.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,993.00000	4,056,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	1,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	38.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,257.00000	8,195,000	38.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	33.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,257.00000	6,195,000	33.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		1.00000	1,000	27.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,258.00000	4,196,000	27.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		14.00000	12,000	24.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,271.00000	2,207,000	24.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		179.00000	175,000	16.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		436.00000	370,000	16.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		777.00000	828,000	15.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		34.00000	23,000	15.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,746.00000	1,807,000	21.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		3.00000	2,000	21.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,743.00000	2,806,000	25.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	1,000	25.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,743.00000	3,806,000	21.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	1,000	21.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	38.41	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,107.00000	8,045,000	38.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	32.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,107.00000	6,045,000	32.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		1.00000	1,000	27.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,108.00000	4,046,000	27.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		17.00000	15,000	24.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,124.00000	2,060,000	24.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		225.00000	225,000	15.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		332.00000	270,000	15.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		912.00000	968,000	15.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		19.00000	13,000	15.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,895.00000	1,957,000	22.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		2.00000	2,000	22.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,893.00000	2,956,000	26.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	1,000	26.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,893.00000	3,956,000	20.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	1,000	20.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	38.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,307.00000	8,245,000	38.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	33.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,307.00000	6,245,000	33.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		1.00000	1,000	27.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,308.00000	4,246,000	27.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		13.00000	11,000	24.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,320.00000	2,256,000	24.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		166.00000	161,000	16.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		473.00000	406,000	16.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		733.00000	783,000	15.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		40.00000	28,000	15.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,696.00000	1,757,000	20.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		3.00000	2,000	20.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,693.00000	2,756,000	25.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	25.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,693.00000	3,756,000	21.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	1,000	21.47	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			7.05010	6.98820		15.72	0.00	0	420.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		399.00000	402,000	15.48	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		318.00000	259,000	15.48	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			134.50900	134.34100			0.00	0	2.00
GOVI On	06/05/2010	GOVI			308.92900	308.05700		6.80	0.00	0	324.00
GOVI On	06/05/2010	GOVI	309.80	Call		31,150.00000	34,859,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		48,580.00000	43,569,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			314.59600	313.71000		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		47,463.00000	51,447,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		66,363.00000	61,487,000	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			363.27800	362.92300			0.00	0	433.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	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	7.12000			0.00	0	7,500.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.08700	7.08700			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			6.97500	6.97500			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.93900	6.93900			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.91100	6.91100			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.91200	6.91200			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.96000	6.96000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.10800	7.10800			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.33300	7.33300			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.71300	7.71300			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.11800	8.11800			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F	On 21/12/2011	Jibar Tradeable Future			8.31700	8.31700			0.00	0	5,000.00
JN02	On 06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000	0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000	0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000	0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000	0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000	0.00	0	0.00
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			299.21100	298.26300		0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.49600	7.53100		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	Call		0.00000	5,000	0.00	0	0.00	
R155	On	06/05/2010	Bond Future	7.50	Put		40.00000	0,000	0.00	0	0.00	
R155	On	06/05/2010	Bond Future	7.55	Call		24.00000	69,000	0.00	0	0.00	
R155	On	06/05/2010	Bond Future	7.55	Put		0.00000	0,000	0.00	0	0.00	
R155	On	06/05/2010	Bond Future	7.45	Call		0.00000	0,000	0.00	0	0.00	
R155	On	06/05/2010	Bond Future	7.45	Put		104.00000	59,000	0.00	0	0.00	
R157	On	06/05/2010	Bond Future			8.39400	8.42700		4.50	0.00	0	7,091.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,221.00000	1,305,000	4.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		871.00000	797,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.46100	8.49600		4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,215.00000	2,311,000	4.59	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,059.00000	994,000	4.59	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		1,555.00000	1,633,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		1,537.00000	1,454,000	4.50	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		2,986.00000	3,099,000	4.68	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		705.00000	658,000	4.68	0.00	0	500.00
R157	On	05/08/2010	Bond Future	8.25	Put		2,170.00000	2,069,000	4.46	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,036.00000	1,096,000	4.46	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.50200	8.54000		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		1,966.00000	2,046,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		2,141.00000	2,055,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,073.00000	2,155,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		2,029.00000	1,945,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		1,863.00000	1,940,000	5.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/11/2010	Bond Future	8.45	Put		2,257.00000	2,168,000	5.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.13200	9.19400		10.00	0.00	0	19,109.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,365.00000	1,578,000	9.90	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		3,157.00000	2,802,000	9.90	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.18100	9.24500		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,306.00000	3,604,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		3,261.00000	2,981,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,479.00000	1,652,000	10.51	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		6,073.00000	5,668,000	10.51	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,018.00000	6,429,000	11.23	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		1,608.00000	1,441,000	11.23	0.00	0	1,300.00
R186	On	04/11/2010	Bond Future			9.21500	9.28100		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,110.00000	4,408,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		4,386.00000	4,095,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,323.00000	4,631,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		4,154.00000	3,873,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,902.00000	4,190,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		4,626.00000	4,325,000	11.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.45300	8.48600		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		855.00000	915,000	4.25	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		802.00000	737,000	4.25	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.51800	8.55300		4.50	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,240.00000	2,325,000	4.68	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		649.00000	608,000	4.68	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			8.55000	8.58800		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,261.00000	1,321,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		1,562.00000	1,492,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,342.00000	1,404,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		1,472.00000	1,404,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,184.00000	1,241,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1,657.00000	1,584,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.02100	9.05400		6.50	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,046.00000	1,120,000	6.50	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		1,324.00000	1,228,000	6.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.08900	9.12300		6.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,186.00000	2,278,000	6.89	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		1,554.00000	1,476,000	6.89	0.00	0	0.00
R203	On	04/11/2010	Bond Future			9.14000	9.17600		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		2,465.00000	2,555,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		2,106.00000	2,021,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		2,591.00000	2,684,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		1,991.00000	1,909,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,343.00000	2,430,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		2,227.00000	2,138,000	7.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.02600	9.06900		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,127.00000	1,234,000	7.25	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		1,518.00000	1,382,000	7.25	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.50	Call		2,872.00000	3,054,000	7.56	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	9.50	Put		477.00000	416,000	7.56	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		3,557.00000	3,350,000	7.10	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		270.00000	306,000	7.10	0.00	0	200.00
R204	On	05/08/2010	Bond Future			9.09000	9.13400		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,351.00000	2,484,000	7.84	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		1,714.00000	1,604,000	7.84	0.00	0	0.00
R204	On	04/11/2010	Bond Future			9.13300	9.17900		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		2,797.00000	2,927,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		2,415.00000	2,296,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		2,936.00000	3,070,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		2,286.00000	2,172,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		2,662.00000	2,788,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		2,549.00000	2,426,000	8.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.49000	8.52400		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,100.00000	1,165,000	3.82	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		415.00000	377,000	3.82	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.57500	8.61100		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,675.00000	1,742,000	3.90	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		572.00000	536,000	3.90	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.61600	8.65500		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,146.00000	1,192,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1,562.00000	1,504,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,207.00000	1,255,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		1,489.00000	1,432,000	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	Call		1,087.00000	1,132,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1,638.00000	1,579,000	4.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.15600	9.20900		8.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,506.00000	1,667,000	8.25	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		1,269.00000	1,122,000	8.25	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.22000	9.27500		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		2,767.00000	2,955,000	8.69	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		1,501.00000	1,376,000	8.69	0.00	0	0.00
R207	On	04/11/2010	Bond Future			9.26200	9.31900		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		2,545.00000	2,700,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		2,931.00000	2,767,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		2,677.00000	2,837,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		2,783.00000	2,624,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,418.00000	2,567,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		3,085.00000	2,915,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.15900	9.20100		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,563.00000	1,695,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		1,269.00000	1,147,000	9.00	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.21500	9.25800		9.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		2,973.00000	3,126,000	9.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		1,556.00000	1,454,000	9.45	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.25600	9.30100		9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		2,696.00000	2,824,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		2,994.00000	2,859,000	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	9.30	Call		2,834.00000	2,967,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		2,840.00000	2,710,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,561.00000	2,685,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		3,152.00000	3,014,000	10.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.92500	8.99800		13.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		448.00000	559,000	12.65	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,458.00000	4,003,000	12.65	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.95800	9.03200		13.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,786.00000	2,010,000	13.31	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,998.00000	3,652,000	13.31	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.97900	9.05500		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,501.00000	3,797,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		3,922.00000	3,635,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,679.00000	3,984,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		3,717.00000	3,440,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		3,328.00000	3,614,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		4,135.00000	3,838,000	15.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			305.14900	304.28800			0.00	0	100.00
Total for Derivatives :									71,798,868.60	7,798	893,657.00	

i-Bonds

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2011	Spot Bond			7.47500	7.51000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.32000	8.35000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.08500	9.13500			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.38000	8.41000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.94500	8.98500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.96500	9.00500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.39500	8.42500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.09000	9.14500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.10000	9.14000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.89000	8.95500			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										71,798,868.60	7,798	893,657.00